LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street (Street and Number), Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 East 4th Street (Street and Number)
Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Mail Address 400 East 4th Street (Street and Number or P.O. Box), Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 East 4th Street (Street and Number)
Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	John Henry Bultema III		

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Charles Marion Ward Barrett #, VP	Matthew Edward Canterbury, Sr VP
James Daniel Conklin #, VP	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off
Wade Matthew Fugate, VP, Controller	Daniel Eugene Haneline, VP	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP	Stephen Gale Hussey, Jr., Sr VP
Mark Daniel Hutchinson, VP	Jay Vincent Johnson, VP, Treasurer	Linda Marie Lake, Sr VP
Bruce William Maisel, VP, CCO	David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Justin Keith Payne #, VP	Ryan Keith Richey, VP	Paul Charles Silva, VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Jacob Cole Steuber, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer
Beady Bennette Waddell, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Scott Joseph Wittman, VP
Aaron Jason Wolf, VP, Chief Underwriter		

DIRECTORS OR TRUSTEES

John Finn Barrett	John Henry Bultema III	Jill Tripp McGruder
Jonathan David Niemeyer	James Joseph Vance	Donald Joseph Wuebbling

State of Ohio
County of Hamilton SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

John H. Bultema III President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 24th day of July, 2023

Angela M. Baker-Colyer

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

NOTARY PUBLIC STATE OF OHIO

ANGELA M. BAKER-COLYER
Notary Public, State of Ohio
My Commission Expires
June 17, 2027

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	3,283,345,480		3,283,345,480	3,263,540,219
2.	Stocks:				
	2.1 Preferred stocks	11,408,555		11,408,555	10,496,188
	2.2 Common stocks	129,284,711		129,284,711	121,982,477
3.	Mortgage loans on real estate:				
	3.1 First liens	499,971,749		499,971,749	504,571,431
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 414,360), cash equivalents ($ 5,000,908) and short-term investments ($ 2,623,478)	8,038,746		8,038,746	68,903,051
6.	Contract loans (including $ ..... premium notes)	85,348,193		85,348,193	78,554,606
7.	Derivatives	87,659,122		87,659,122	31,175,251
8.	Other invested assets	339,644,731	0	339,644,731	338,358,265
9.	Receivables for securities	566,447		566,447	182,280
10.	Securities lending reinvested collateral assets	41,464,720		41,464,720	4,563,046
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,486,732,454	0	4,486,732,454	4,422,326,814
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	40,460,401		40,460,401	38,917,756
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	381,828		381,828	1,358,335
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	10,732,802		10,732,802	10,637,004
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,651,425		4,651,425	3,916,297
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	5,270,569
18.2	Net deferred tax asset			0	0
19.	Guaranty funds receivable or on deposit	748,170		748,170	748,170
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($ .....) and other amounts receivable	4,775,506	4,775,506	0	0
25.	Aggregate write-ins for other than invested assets	3,144,870	0	3,144,870	3,121,382
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,551,627,456	4,775,506	4,546,851,950	4,486,296,327
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	81,790,710		81,790,710	83,347,258
28.	Total (Lines 26 and 27)	4,633,418,166	4,775,506	4,628,642,660	4,569,643,585
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV of Company Owned Life Insurance	2,822,966		2,822,966	2,798,990
2502.	Employee Split Dollar	296,545		296,545	296,545
2503.	Prepaid Dividends	25,359		25,359	25,847
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,144,870	0	3,144,870	3,121,382

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,363,441,623 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	3,363,441,623	3,407,946,846
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	421,154	429,180
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	334,307,474	351,420,500
4.	Contract claims:		
	4.1 Life	43,527,123	42,949,415
	4.2 Accident and health	40,469	40,469
5.	Policyholders' dividends/refunds to members $ 4,186 and coupons $ ..... due and unpaid	4,186	7,278
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	9,876,520	9,810,020
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums	235,238	151,828
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 4,220,439 ceded	4,220,439	4,289,031
	9.4 Interest Maintenance Reserve	9,248,675	11,632,750
10.	Commissions to agents due or accrued-life and annuity contracts $ 326,597 , accident and health $ ..... and deposit-type contract funds $	326,597	510,924
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	45,596	48,756
13.	Transfers to Separate Accounts due or accrued (net) (including $ (390,446) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(876,755)	(624,684)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,369,086	2,522,195
15.1	Current federal and foreign income taxes, including $ (755,997) on realized capital gains (losses)	2,816,557	
15.2	Net deferred tax liability		
16.	Unearned investment income	1,168,040	1,245,430
17.	Amounts withheld or retained by reporting entity as agent or trustee	59,011	11,700
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	1,946,671	1,647,736
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	25,807,824	25,204,351
22.	Borrowed money $ 12,500,000 and interest thereon $	12,500,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	56,280,901	40,296,428
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,884,898	5,294,408
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	49,499,289	16,563,880
	24.09 Payable for securities	186,654	231,421
	24.10 Payable for securities lending	100,928,846	63,638,760
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	138,329,336	131,323,437
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,158,595,452	4,116,592,059
27.	From Separate Accounts Statement	81,790,710	83,347,258
28.	Total liabilities (Lines 26 and 27)	4,240,386,162	4,199,939,317
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	506,778,655	506,778,653
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(128,522,157)	(147,074,385)
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	378,256,498	359,704,268
38.	Totals of Lines 29, 30 and 37	388,256,498	369,704,268
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,628,642,660	4,569,643,585
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to low income housing tax credit properties	106,997,100	121,086,987
2502.	Payable for Collateral on Derivatives	29,550,000	8,470,000
2503.	Uncashed drafts of checks that are pending escheatment to the state	944,926	904,071
2598.	Summary of remaining write-ins for Line 25 from overflow page	837,310	862,379
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	138,329,336	131,323,437
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	133,177,701	143,750,146	294,103,787
2.	Considerations for supplementary contracts with life contingencies	42,779	441,768	1,542,044
3.	Net investment income	92,145,551	56,453,911	178,608,107
4.	Amortization of Interest Maintenance Reserve (IMR)	317,793	919,714	1,668,657
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	743,489	736,614	1,454,470
	8.2 Charges and fees for deposit-type contracts	230,612	279,571	499,751
	8.3 Aggregate write-ins for miscellaneous income	66,038	57,027	149,065
9.	Totals (Lines 1 to 8.3)	226,723,963	202,638,751	478,025,881
10.	Death benefits	68,237,535	94,727,488	161,833,443
11.	Matured endowments (excluding guaranteed annual pure endowments)	157,625	137,429	597,951
12.	Annuity benefits	16,750,945	15,455,339	29,211,847
13.	Disability benefits and benefits under accident and health contracts	379,413	391,183	780,498
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	109,661,213	53,185,311	119,655,123
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	7,559,369	2,415,068	8,547,219
18.	Payments on supplementary contracts with life contingencies	659,522	718,224	2,012,862
19.	Increase in aggregate reserves for life and accident and health contracts	(44,513,249)	11,852,224	37,509,822
20.	Totals (Lines 10 to 19)	158,892,373	178,882,266	360,148,765
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	26,776,741	33,587,218	63,520,723
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	24,160,353	22,808,264	47,891,983
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,887,997	3,942,017	7,703,783
25.	Increase in loading on deferred and uncollected premiums	369,881	566,334	279,143
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,699,321)	(3,787,067)	(6,055,960)
27.	Aggregate write-ins for deductions	4,492,364	(3,864,502)	(1,533,765)
28.	Totals (Lines 20 to 27)	211,880,388	232,134,530	471,954,672
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	14,843,575	(29,495,779)	6,071,209
30.	Dividends to policyholders and refunds to members	5,197,891	4,965,484	10,036,489
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,645,684	(34,461,263)	(3,965,280)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,114,613	(6,555,852)	(14,295,353)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,531,071	(27,905,411)	10,330,073
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,734,923) (excluding taxes of $ (549,265) transferred to the IMR)	(5,146,666)	(835,968)	(10,743,297)
35.	Net income (Line 33 plus Line 34)	2,384,405	(28,741,379)	(413,224)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	369,704,268	372,440,791	372,440,791
37.	Net income (Line 35)	2,384,405	(28,741,379)	(413,224)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,863,035	25,818,086	(38,666,446)	(60,752,040)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	6,863,035	(10,278,419)	(16,149,276)
41.	Change in nonadmitted assets	(528,823)	(1,070,380)	(368,433)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(15,984,473)	27,729,739	24,946,450
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	50,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	18,552,230	(51,026,885)	(2,736,522)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	388,256,498	321,413,906	369,704,268
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	42,061	45,141	122,571
08.302.	Company owned life insurance	23,977	11,886	26,494
08.303.			0	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	66,038	57,027	149,065
2701.	Benefits for Employees not included elsewhere	2,993,188	(4,140,810)	(2,945,172)
2702.	Securities lending interest expense	1,499,176	276,308	1,411,407
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	4,492,364	(3,864,502)	(1,533,765)
5301.	Prior year reserve correction		0	0
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	133,814,718	143,709,211	294,831,571
2.	Net investment income	101,848,926	95,455,860	192,942,946
3.	Miscellaneous income	1,016,163	1,061,326	2,076,791
4.	Total (Lines 1 to 3)	236,679,807	240,226,397	489,851,308
5.	Benefit and loss related payments	203,631,634	177,746,926	324,642,417
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,447,250)	(9,196,095)	(11,619,528)
7.	Commissions, expenses paid and aggregate write-ins for deductions	58,232,888	57,394,644	122,751,257
8.	Dividends paid to policyholders	5,134,483	5,111,001	10,333,806
9.	Federal and foreign income taxes paid (recovered) net of $ (1,698,858) tax on capital gains (losses)	(8,256,701)	(903,593)	(9,252,757)
10.	Total (Lines 5 through 9)	252,295,054	230,152,883	436,855,195
11.	Net cash from operations (Line 4 minus Line 10)	(15,615,247)	10,073,514	52,996,113
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	236,388,000	203,221,082	453,288,451
	12.2 Stocks	7,173,248	3,631,660	5,102,721
	12.3 Mortgage loans	4,599,686	31,100,403	66,180,503
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	9,483	2,692	3,544
	12.7 Miscellaneous proceeds	0	5,937,997	7,847,278
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	248,170,417	243,893,834	532,422,497
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	264,160,330	214,494,343	499,119,644
	13.2 Stocks	8,341,781	4,322,138	7,996,312
	13.3 Mortgage loans	0	44,677,360	62,677,360
	13.4 Real estate	0	0	0
	13.5 Other invested assets	16,767,387	26,718,340	31,593,299
	13.6 Miscellaneous applications	60,372,976	16,477,507	52,650,275
	13.7 Total investments acquired (Lines 13.1 to 13.6)	349,642,474	306,689,688	654,036,890
14.	Net increase (or decrease) in contract loans and premium notes	6,793,587	3,145,204	7,129,408
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(108,265,644)	(65,941,058)	(128,743,801)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	2	0	50,000,000
	16.3 Borrowed funds	12,500,000	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(17,113,026)	9,757,487	10,142,872
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	67,629,610	10,064,511	16,899,359
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	63,016,586	19,821,998	77,042,231
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(60,864,305)	(36,045,546)	1,294,543
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	68,903,051	67,608,508	67,608,508
	19.2 End of period (Line 18 plus Line 19.1)	8,038,746	31,562,962	68,903,051

Note: Supplemental disclosures of cash flow information for non-cash transactions:

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	139,495,287	148,561,971	296,841,773
3.	Ordinary individual annuities	16,719,625	16,871,559	43,257,422
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	1,694	2,432	4,101
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	156,216,606	165,435,962	340,103,296
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	156,216,606	165,435,962	340,103,296
14.	Deposit-type contracts	1,002,618,383	1,007,621,250	2,407,554,133
15.	Total (Lines 13 and 14)	1,158,834,989	1,173,057,212	2,747,657,429
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Columbus Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	2,384,405	(413,224)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	2,384,405	(413,224)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	388,256,498	369,704,268
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	388,256,498	369,704,268

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors.

The Company did not have any accounting changes in 2023.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2023, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended June 30, 2023, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12667G-7H-0	637,169	633,125	4,044	633,125	618,910	06/30/2023
12667G-BD-4	74,374	60,659	13,715	60,659	60,656	06/30/2023
52520Q-AG-9	224,513	213,321	11,192	213,321	203,264	06/30/2023
52521H-AD-5	388,745	384,942	3,803	384,942	359,624	06/30/2023
Total	XXX	XXX	32,754	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2023:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	8,802,520
2. 12 Months or Longer	32,891,191
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	186,606,734
2. 12 Months or Longer	362,160,143

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $100.4 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit Property Investments. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	87,659,122	—	87,659,122

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(49,499,289)	—	(49,499,289)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes.

The Company has recorded a statutory valuation allowance adjustment of $72.2 million that has reduced its net deferred tax assets (before nonadmittance) to zero as of June 30, 2023. The adjustment is the result of the Company being in a 3-year cumulative loss position with an inability to project future income.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $390.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	3,655,715	3,655,715	—
(b) Stock - Class B	—	—	—
(c) Activity Stock	11,822,273	11,822,273	—
(d) Excess Stock	761,012	761,012	—
(e) Aggregate Total (a+b+c+d)	16,239,000	16,239,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	390,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	3,702,998	3,702,998	—
(b) Membership Stock - Class B	—		—
(c) Activity Stock	11,941,370	11,941,370	—
(d) Excess Stock	932,832	932,832	—
(e) Aggregate Total (a+b+c+d)	16,577,200	16,577,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	330,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	3,655,715	3,655,715	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	416,943,800	450,934,498	276,964,400
2. Current Year General Account Total Collateral Pledged	416,943,800	450,934,498	276,964,400
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	407,892,022	441,109,368	279,611,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	427,533,581	458,538,178	266,111,000
2. Current Year General Account Maximum Collateral Pledged	427,533,581	458,538,178	266,111,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	407,892,022	441,109,368	279,611,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	12,500,000	12,500,000	—	XXX
(b) Funding Agreements	264,464,400	264,464,400	—	264,210,629
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	276,964,400	276,964,400	—	264,210,629
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	279,611,000	279,611,000	—	278,488,600
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	279,611,000	279,611,000	—	278,488,600

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	32,000,000	32,000,000	—
2. Funding Agreements	264,464,400	264,464,400	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	296,464,400	296,464,400	—

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO?)
1. Debt	No
2. Funding Agreements	No
3. Other	No

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. None.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2023

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Exchange traded funds	2,835,250	—	—	—	2,835,250
Common stock: Unaffiliated	96,060,897	—	—	—	96,060,897
Common stock: Mutual funds	16,984,814	—	—	—	16,984,814
Preferred stock	—	11,408,555	—	—	11,408,555
Derivative assets: Options, purchased	—	84,178,563	3,480,558	—	87,659,121
Separate account assets*	42,918,009	—	—	—	42,918,009
Total assets at fair value	158,798,970	95,587,118	3,480,558	—	257,866,646

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(49,499,290)	—	—	(49,499,290)
Total liabilities at fair value	—	(49,499,290)	—	—	(49,499,290)

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 06/30/2023

Description	Beginning Balance at 04/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2023
a. Assets										
Derivative assets: Options, purchased	2,436,061	—	—	(206,907)	1,014,216	334,386	—	—	(97,198)	3,480,558
Total Assets	2,436,061	—	—	(206,907)	1,014,216	334,386	—	—	(97,198)	3,480,558

Quarter Ended at 03/31/2023

Description	Beginning Balance at 01/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2023
a. Assets										
Derivative assets: Options, purchased	1,717,860	—	—	(418,314)	791,931	365,333	—	—	(20,749)	2,436,061
Total Assets	1,717,860	—	—	(418,314)	791,931	365,333	—	—	(20,749)	2,436,061

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

Derivative instruments included in Level 2 consist of options. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,055,264,752	3,283,345,479	8,054,733	3,019,586,359	27,623,660	—	—
Common stock: Unaffiliated **	112,299,897	112,299,897	112,299,897	—	—	—	—
Common stock: Mutual funds	16,984,814	16,984,814	16,984,814	—	—	—	—
Preferred stock	11,408,555	11,408,555	—	11,408,555	—	—	—
Mortgage loans	472,115,366	499,971,749	—	—	472,115,366	—	—
Cash, cash equivalents, & short-term investments	8,091,949	8,038,746	8,091,949	—	—	—	—
Other invested assets: Surplus notes	75,470,071	78,743,061	—	75,470,071	—	—	—
Securities lending reinvested collateral assets	41,464,720	41,464,720	41,464,720	—	—	—	—
Derivative assets	87,659,121	87,659,121	—	84,178,563	3,480,558	—	—
Separate account assets	77,425,959	81,790,709	43,344,295	34,081,664	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(742,601,798)	(759,323,346)	—	—	(742,601,798)	—	—
Fixed-indexed annuity contracts	(173,793,400)	(180,925,617)	—	—	(173,793,400)	—	—
Derivative liabilities	(49,499,290)	(49,499,290)	—	(49,499,290)	—	—	—
Cash collateral payable	(29,550,000)	(29,550,000)	—	(29,550,000)	—	—	—
Separate account liabilities *	(37,111,106)	(38,334,149)	—	—	(37,111,106)	—	—
Securities lending liability	(100,928,846)	(100,928,846)	—	(100,928,846)	—	—	—

*Variable universal life contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does

not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, and Equity Securities

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs or valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities and Fixed-Indexed Annuity Contracts

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

The fair value of liabilities for fixed indexed annuities is based on embedded derivatives that have been bifurcated from the host contract. The fair value of embedded derivatives is calculated based on actuarial and capital market assumptions reflecting the projected cash flows over the life of the contract and incorporating expected policyholder behavior. The host is adjusted for acquisition costs with revised accretion rates.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

Separate Account Liabilities

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

D. Not applicable.

E. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—				—	—
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed	2 Non-accrued Amounts for Impairment or Other Reasons	3 Amounts	4 Asset Balance (Gross of Non-admissions)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/30/2019

6.4 By what department or departments?
Ohio Department of Insurance .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC.	Cincinnati, Ohio				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $.....

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:
.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $..... 130,097,539

13. Amount of real estate and mortgages held in short-term investments: ..... $.....

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 0	$
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 108,163,143	$ 113,998,687
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 108,163,143	$ 113,998,687
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.
.....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 100,440,142

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 100,477,541

16.3 Total payable for securities lending reported on the liability page. ..... $ 100,928,846

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 499,971,749
1.14 Total Mortgages in Good Standing	$ 499,971,749
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 499,971,749
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent ..... 4,329.400 %

2.2 A&H cost containment percent ..... 0.000 %

2.3 A&H expense percent excluding cost containment expenses ..... 500.100 %

3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $

3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,108,155	0	0	0	1,108,155	0
2. Alaska	AK	L	104,930	0	0	0	104,930	0
3. Arizona	AZ	L	1,525,575	500,000	0	0	2,025,575	0
4. Arkansas	AR	L	473,535	150,000	0	0	623,535	0
5. California	CA	L	30,193,922	1,103,384	0	0	31,297,306	0
6. Colorado	CO	L	2,957,132	250,000	0	0	3,207,132	0
7. Connecticut	CT	L	376,341	729,626	0	0	1,105,967	0
8. Delaware	DE	L	256,964	0	0	0	256,964	0
9. District of Columbia	DC	L	124,149	0	0	0	124,149	0
10. Florida	FL	L	9,923,753	3,763,638	0	0	13,687,391	87,640
11. Georgia	GA	L	5,220,100	424,645	0	0	5,644,745	27,000
12. Hawaii	HI	L	1,124,238	0	0	0	1,124,238	0
13. Idaho	ID	L	392,376	0	0	0	392,376	0
14. Illinois	IL	L	2,393,395	264,000	200	0	2,657,595	0
15. Indiana	IN	L	2,908,057	565,939	0	0	3,473,996	0
16. Iowa	IA	L	1,245,170	100,000	0	0	1,345,170	0
17. Kansas	KS	L	454,590	0	0	0	454,590	0
18. Kentucky	KY	L	892,252	420,954	0	0	1,313,206	0
19. Louisiana	LA	L	572,952	150,000	0	0	722,952	0
20. Maine	ME	L	115,497	0	0	0	115,497	0
21. Maryland	MD	L	1,823,020	6,000	222	0	1,829,242	0
22. Massachusetts	MA	L	2,006,569	1,109,032	0	0	3,115,601	0
23. Michigan	MI	L	3,332,356	6,392	44	0	3,338,792	0
24. Minnesota	MN	L	8,846,441	248,226	0	0	9,094,667	0
25. Mississippi	MS	L	426,999	250,000	0	0	676,999	0
26. Missouri	MO	L	1,558,086	148,060	0	0	1,706,146	41,813
27. Montana	MT	L	352,319	300	0	0	352,619	0
28. Nebraska	NE	L	925,018	350,000	0	0	1,275,018	0
29. Nevada	NV	L	957,170	0	0	0	957,170	0
30. New Hampshire	NH	L	240,087	0	0	0	240,087	0
31. New Jersey	NJ	L	4,117,704	360,801	0	0	4,478,505	0
32. New Mexico	NM	L	387,715	0	0	0	387,715	0
33. New York	NY	N	814,730	0	0	0	814,730	0
34. North Carolina	NC	L	4,006,504	1,232,000	0	0	5,238,504	0
35. North Dakota	ND	L	227,277	0	0	0	227,277	0
36. Ohio	OH	L	12,060,302	3,013,540	266	0	15,074,108	1,002,301,930
37. Oklahoma	OK	L	3,112,366	55,194	0	0	3,167,560	0
38. Oregon	OR	L	617,817	0	0	0	617,817	110,000
39. Pennsylvania	PA	L	4,678,689	85,066	0	0	4,763,755	0
40. Rhode Island	RI	L	95,905	0	0	0	95,905	0
41. South Carolina	SC	L	1,372,296	225,450	0	0	1,597,746	0
42. South Dakota	SD	L	139,609	0	0	0	139,609	0
43. Tennessee	TN	L	2,417,788	409,868	0	0	2,827,656	0
44. Texas	TX	L	9,958,428	421,940	0	0	10,380,368	0
45. Utah	UT	L	2,496,574	0	0	0	2,496,574	0
46. Vermont	VT	L	94,746	0	0	0	94,746	0
47. Virginia	VA	L	2,087,555	480	0	0	2,088,035	50,000
48. Washington	WA	L	1,389,127	322,190	0	0	1,711,317	0
49. West Virginia	WV	L	122,779	52,000	0	0	174,779	0
50. Wisconsin	WI	L	1,480,249	900	0	0	1,481,149	0
51. Wyoming	WY	L	85,997	0	0	0	85,997	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	80	0	0	0	80	0
55. U.S. Virgin Islands	VI	N	335	0	0	0	335	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	457,730	0	0	0	457,730	0
59. Subtotal		XXX	135,053,450	16,719,625	732	0	151,773,807	1,002,618,383
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	4,143,322	0	0	0	4,143,322	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	298,515	0	962	0	299,477	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	139,495,287	16,719,625	1,694	0	156,216,606	1,002,618,383
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	139,495,287	16,719,625	1,694	0	156,216,606	1,002,618,383
98. Less Reinsurance Ceded		XXX	23,363,813	0	0	0	23,363,813	0
99. Totals (All Business) less Reinsurance Ceded		XXX	116,131,474	16,719,625	1,694	0	132,852,793	1,002,618,383
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	457,730	0	0	0	457,730	0
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	457,730	0	0	0	457,730	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863
SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)		47-5482199

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	88-3067073				1020 Winter Springs JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3192792				2378 Park Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	94.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.500	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4690994				BGA Capital, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	2.100	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	The Western and Southern Life Insurance Co	Ownership	5.400	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3946170				Candler Road Stockbridge Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments,LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3600937				CrossHarbor Strategic Debt Fund, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	8.800	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	20.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.600	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.860	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.610	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	7.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.280	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.130	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington PE Invest SM II-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.820	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	27.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.680	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.660	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	3.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	84.030	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.400	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI SM II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673.				Hampton Roads Oz Fund	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3569568				Jomax Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	WS Real Estate Holdings LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1339411				TruAmerica Workforce Housing Fund II-A, LP	FL	NIA	Western-Southern Life Assurance Co	Ownership	6.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

3.

5.

6.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest payable for policy and contract funds	473,632	473,632
2505. Outstanding disbursement checks written awaiting booking	363,678	388,747
2597. Summary of remaining write-ins for Line 25 from overflow page	837,310	862,379

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	504,571,430	508,074,573
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		61,400,000
	2.2 Additional investment made after acquisition		1,277,360
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,599,686	66,180,503
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	499,971,744	504,571,430
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	499,971,744	504,571,430
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	499,971,744	504,571,430

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	338,358,267	333,729,304
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,677,500	5,000,000
	2.2 Additional investment made after acquisition	0	19,647,680
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	6,739	12,726
5.	Unrealized valuation increase (decrease)	(1,286,532)	(19,818,429)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	111,241	213,014
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	339,644,733	338,358,267
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	339,644,733	338,358,267

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,396,018,891	3,399,372,291
2.	Cost of bonds and stocks acquired	272,502,111	507,115,956
3.	Accrual of discount	1,961,117	2,357,673
4.	Unrealized valuation increase (decrease)	5,054,664	(37,851,436)
5.	Total gain (loss) on disposals	(856,604)	(3,332,558)
6.	Deduct consideration for bonds and stocks disposed of	242,257,161	459,358,531
7.	Deduct amortization of premium	7,047,419	11,913,491
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	32,754	1,338,372
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(1,304,087)	967,359
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,424,038,758	3,396,018,891
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,424,038,758	3,396,018,891

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	1,541,472,612	55,086,089	63,000,270	21,716,510	1,541,472,612	1,555,274,941		1,558,925,073
2.	NAIC 2 (a)	1,513,903,010	305,752,959	281,869,958	(30,454,049)	1,513,903,010	1,507,331,962		1,517,511,893
3.	NAIC 3 (a)	185,204,832	2,869,400	10,393,373	6,249,868	185,204,832	183,930,727		184,084,941
4.	NAIC 4 (a)	32,643,932	179,267	459,180	(79,513)	32,643,932	32,284,506		36,684,431
5.	NAIC 5 (a)	8,334,766	937,777	1,629,884	4,735	8,334,766	7,647,394		6,860,204
6.	NAIC 6 (a)	379,149	0	0	19,560	379,149	398,709		398,198
7.	Total Bonds	3,281,938,301	364,825,492	357,352,665	(2,542,889)	3,281,938,301	3,286,868,239	0	3,304,464,740
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0		
9.	NAIC 2	11,633,329	0	0	(224,774)	11,633,329	11,408,555		10,496,188
10.	NAIC 3	0	0	0	0	0	0		
11.	NAIC 4	0	0	0	0	0	0		
12.	NAIC 5	0	0	0	0	0	0		
13.	NAIC 6	0	0	0	0	0	0		
14.	Total Preferred Stock	11,633,329	0	0	(224,774)	11,633,329	11,408,555	0	10,496,188
15.	Total Bonds and Preferred Stock	3,293,571,630	364,825,492	357,352,665	(2,767,663)	3,293,571,630	3,298,276,794	0	3,314,960,928

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ ..... ; NAIC 2 $ 3,522,759 ; NAIC 3 $ ..... NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,623,478	XXX	2,623,478	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,250,000	2,998,550
2.	Cost of short-term investments acquired	4,123,270	4,248,148
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	252
6.	Deduct consideration received on disposals	3,749,792	4,996,950
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,623,478	2,250,000
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,623,478	2,250,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	14,611,374
2.	Cost Paid/(Consideration Received) on additions	14,433,485
3.	Unrealized Valuation increase/(decrease)	22,780,380
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(8,617,259)
6.	Considerations received/(paid) on terminations	5,048,151
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	38,159,829
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	38,159,829

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	38,159,831	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		38,159,831
4.	Part D, Section 1, Column 6	87,659,121	
5.	Part D, Section 1, Column 7	(49,499,290)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	38,159,831	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		38,159,831
10.	Part D, Section 1, Column 9	87,659,121	
11.	Part D, Section 1, Column 10	(49,499,290)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	69,591,914	66,189,513
2.	Cost of cash equivalents acquired	1,270,408,046	2,444,669,676
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	9,483	3,292
6.	Deduct consideration received on disposals	1,335,008,535	2,441,270,567
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,000,908	69,591,914
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,000,908	69,591,914

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
126845	CINCINNATI	OH		07/24/2013		15,389,794					0		104,600	104,600			0
126847	CINCINNATI	OH		09/18/2014		17,815,823					0		106,741	106,741			0
126849	CELEBRATION	FL		04/30/2015		14,935,598					0		134,760	134,760			0
126850	CINCINNATI	OH		07/22/2016		7,724,745					0		0	0			0
126851	CINCINNATI	OH		08/02/2016		4,200,000					0		0	0			0
126852	SEGUIN	TX		08/24/2016		9,777,203					0		108,453	108,453			0
126853	COLUMBUS	OH		10/26/2016		9,348,278					0		50,832	50,832			0
126854	MASON	OH		11/29/2016		14,200,829					0		81,842	81,842			0
126855	CINCINNATI	OH		09/01/2017		20,945,255					0		0	0			0
126856	DUBLIN	OH		09/28/2017		16,851,286					0		76,114	76,114			0
126858	CHAMPLIN	MN		03/21/2018		4,059,412					0		78,124	78,124			0
126859	CINCINNATI	OH		06/01/2018		64,390,000					0		1,129,143	1,129,143			0
126860	CINCINNATI	OH		06/01/2018		12,101,822					0		209,821	209,821			0
126861	HOUSTON	TX		07/23/2018		6,328,621					0		45,891	45,891			0
126862	HOUSTON	TX		07/23/2018		4,520,443					0		32,779	32,779			0
126864	PLANO	TX		07/23/2018		4,689,566					0		34,005	34,005			0
126865	HUNTINGTON	WV		10/22/2018		7,308,055					0		71,964	71,964			0
126866	CINCINNATI	OH		11/29/2018		17,414,026					0		77,972	77,972			0
126867	CINCINNATI	OH		08/05/2020		9,668,700					0		40,401	40,401			0
126868	MIAMI	FL		05/30/2019		15,868,684					0		67,459	67,459			0
126869	AVON	IN		10/01/2019		26,715,926					0		128,353	128,353			0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
126870	RIVER EDGE	NJ		11/22/2019		17,500,000					0		85,035	85,035			0
126871	CENTERVILLE	OH		06/15/2020		34,220,000					0		0	0			0
126872	AKRON	OH		11/24/2020		11,900,000					0		53,975	53,975			0
126873	CARMEL	IN		12/10/2020		10,204,834					0		104,126	104,126			0
126874	HOOVER	AL		03/10/2021		12,386,971					0		63,262	63,262			0
126876	BAYTOWN	TX		07/12/2021		4,399,859					0		25,633	25,633			0
126877	WEST PALM BEACH	FL		08/26/2021		10,700,000					0		0	0			0
126878	PLAINFIELD	IN		09/02/2021		13,000,000					0		0	0			0
126879	LANGHORNE	PA		09/17/2021		12,300,000					0		0	0			0
126880	DESTIN	FL		12/20/2021		12,500,000					0		0	0			0
126881	KISSIMMEE	FL		03/03/2022		10,305,705					0		66,583	66,583			0
126882	EL PASO	TX		04/29/2022		16,500,000					0		0	0			0
126883	NAPERVILLE	IL		05/13/2022		16,400,000					0		0	0			0
126884	CHESTERFIELD TWP.	MI		08/11/2022		18,000,000					0		0	0			0
0299999. Mortgages with partial repayments						504,571,435	0	0	0	0	0	0	2,977,868	2,977,868	0	0	0
0599999 - Totals						504,571,435	0	0	0	0	0	0	2,977,868	2,977,868	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note	NEW YORK	NY	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note		05/05/2023		2,677,500				0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								2,677,500	0	0	0	XXX
6099999. Total - Unaffiliated								2,677,500	0	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								2,677,500	0	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
6299999 - Totals																			

NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2023	Interest Capitalization		359	359	0	1.A
91282C-CP-4	US TREASURY NOTES 0.625% 07/31/26		04/20/2023	CITIGROUP GLOBAL MKTS		27,059	30,000	41	1.A
0109999999. Subtotal - Bonds - U.S. Governments						27,418	30,359	41	XXX
91087B-AX-8	UNITED MEXICAN STATES SOVEREIGN 6.338% 05/04/53	D	04/21/2023	MORGAN STANLEY FIXED INC		7,632,847	7,633,000	0	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						7,632,847	7,633,000	0	XXX
3137AV-NC-7	FHR FHR 4116 QZ 2.500% 10/15/41		04/01/2023	Interest Capitalization		5,122	5,122	0	1.A
31395W-VF-1	FHR FHR 3012 GZ 6.000% 08/15/35		06/01/2023	Interest Capitalization		18,410	18,410	0	1.A
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.400% 09/01/30		04/05/2023	BARCLAYS		800,000	800,000	330	1.E FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.200% 07/01/41		04/18/2023	BARCLAYS		650,000	650,000	1,674	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,473,532	1,473,532	2,004	XXX
00840C-AA-5	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note A 4.250% 12/15/31		05/05/2023	VARIOUS		12,495,000	12,495,000	0	2.C PL
00840C-AB-3	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note B 5.250% 12/15/31		05/05/2023	VARIOUS		2,677,500	2,677,500	0	3.B PL
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		04/05/2023	GOLDMAN SACHS		1,095,116	1,100,000	10,542	2.C FE
05606F-AA-1	BX 2019-OC11 A 3.202% 12/09/41		04/19/2023	J P MORGAN SEC		302,422	350,000	623	1.A
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		05/03/2023	TD SECURITIES		299,070	300,000	3,451	1.G FE
12513G-BJ-7	CDW LLC/CDW FINANCE 3.569% 12/01/31		05/03/2023	Cantor Fitzgerald Fixed		4,192,350	5,000,000	76,337	2.C FE
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2023	Interest Capitalization		0	0	0	1.A FM
14338H-AA-4	CARMEL VALLEY SR LIVING 3.890% 09/01/61		04/28/2023	STERN		500,000	500,000	0	1.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SECURI 4.500% 03/25/52		04/10/2023	WELLS FARGO		3,200,418	4,100,000	6,388	2.B FE
35063@-AA-6	FOUNDRY JV HOLD PRIVATE PLACEMENT 5.720% 01/25/38		04/25/2023	PRIVATE PLACEMENT		20,000,000	20,000,000	0	1.G FE
35087M-AA-1	412 MADISON LLC 5.210% 06/01/62		04/28/2023	STERN		1,500,000	1,500,000	0	1.B FE
36250G-AT-2	GSMS 2015-GC30 AS 3.777% 05/10/50		04/06/2023	BMO CAPITAL MARKETS CORP		245,213	260,000	273	1.A
36267V-AM-5	GE HEALTHCARE HLDG LLC 6.377% 11/22/52		06/06/2023	Tax Free Exchange		7,000,000	7,000,000	0	2.B FE
404119-CR-8	HCA INC 5.900% 06/01/53		05/01/2023	J P MORGAN SEC		9,671,800	10,000,000	0	2.C FE
526107-AD-9	LENNOX INTERNATIONAL INC 3.000% 11/15/23		05/12/2023	STIFEL NICHOLAS		197,316	200,000	17	2.B FE
64953B-BC-1	NEW YORK LIFE GLOBAL 5.790% 06/13/25		06/15/2023	J P MORGAN SEC		1,500,000	1,500,000	0	1.A FE
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/16/2023	BARCLAYS		4,477,714	6,315,000	6,754	2.B FE
690742-AB-7	OWENS CORNING 7.000% 12/01/36		04/27/2023	MIZUHO SECURITIES USA INC		8,238,475	7,336,000	213,967	2.B FE
6944PL-2T-5	PACIFIC LIFE GF II 5.950% 06/16/25		06/08/2023	J P MORGAN SEC		1,500,000	1,500,000	0	1.D FE
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/14/2023	Taxable Exchange		937,777	1,478,700	0	5.A FE
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		06/14/2023	PRIVATE PLACEMENT		179,267	179,267	0	4.B FE
838515-L@-1	SOUTH JERSEY GAS PRIVATE PLACEMENT 5.210% 06/01/33		05/17/2023	PRIVATE PLACEMENT		7,000,000	7,000,000	0	1.G Z
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		05/25/2023	GOLDMAN SACHS		904,401	900,000	14,766	2.B FE
13607G-RK-2	CANADIAN IMPERIAL BANK 0.950% 06/23/23	A	05/03/2023	TD SECURITIES		765,280	770,000	2,682	1.F FE
775109-AY-7	ROGERS COMMUNICATIONS 4.100% 10/01/23	A	04/11/2023	BANK of AMERICA SEC		873,030	880,000	1,203	2.C FE
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.375% 05/22/33	D	05/23/2023	JPM FUNDS RECAP		595,440	600,000	269	1.G FE
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	05/10/2023	US BANCORP		1,096,260	1,100,000	11,963	2.B FE
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	04/03/2023	GOLDMAN SACHS		447,660	450,000	4,000	2.B FE
55285G-AD-6	MDGH GMTN RSC LTD 4.375% 11/22/33	D	05/11/2023	J P MORGAN SEC		1,490,265	1,500,000	0	1.C FE
67078A-AF-0	NVENT FINANCE SARL 5.650% 05/15/33	D	04/24/2023	J P MORGAN SEC		7,977,360	8,000,000	0	2.C FE
M8157V-AB-7	OQ SAOC 5.125% 05/06/28	D	04/12/2023	BANK of AMERICA SEC		191,900	200,000	4,499	3.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,551,034	105,191,467	357,734	XXX
2509999997. Total - Bonds - Part 3						110,684,831	114,328,358	359,779	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						110,684,831	114,328,358	359,779	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
854502-10-1	STANLEY BLACK & DECKER INC		04/25/2023	S. G. COWEN SECURITIES CORP.	4,094.000	320,256		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						320,256	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		06/06/2023	PRIVATE PLACEMENT	8,087.000	808,700		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						808,700	XXX	0	XXX
024526-77-4	American Beacon Small Cap Value R6		06/30/2023	VARIOUS	1,667.000	37,365		0	
025076-37-3	American Century Equity Income R6		06/30/2023	VARIOUS	2,308.000	20,265		0	
298706-82-1	American Funds EuroPacific Gr R6		06/30/2023	VARIOUS	136.000	6,676		0	
04314H-56-8	Artisan High Income Institutional		06/30/2023	VARIOUS	311.000	2,618		0	
057071-85-4	Baird Aggregate Bond Inst		06/30/2023	VARIOUS	481.000	4,625		0	
207019-70-4	Conestoga Small Cap Institutional		06/30/2023	VARIOUS	27.000	1,888		0	
256201-10-4	Dodge & Cox Balanced Fund		06/30/2023	VARIOUS	132.000	12,309		0	
31635T-10-4	Fidelity Inflation Protected Bond Index		06/30/2023	VARIOUS	0.000	1		0	
411512-52-8	Harbor Capital Appreciation Retirement		06/30/2023	VARIOUS	563.000	35,404		0	
48120Q-10-0	J P Morgan Core Bond R6		06/30/2023	VARIOUS	0.000	0		0	
683974-60-4	Oppenheimer Developing Markets I		06/30/2023	VARIOUS	577.000	20,144		0	
74254U-44-0	Principal Short-Term Income Inst		06/30/2023	VARIOUS	383.000	4,411		0	
872797-30-3	T. Rowe Price I 2015 I		06/30/2023	VARIOUS	0.000	0		0	
779562-20-6	T. Rowe Price New Horizons I		06/30/2023	VARIOUS	130.000	6,025		0	
872797-84-0	T. Rowe Price Retirement Balanced I		06/30/2023	VARIOUS	287.000	3,010		0	
872797-40-2	T. Rowe Price Retirement I 2020 I		06/30/2023	VARIOUS	2.000	20		0	
872797-50-1	T. Rowe Price Retirement I 2025 I		06/30/2023	VARIOUS	595.000	7,421		0	
872797-60-0	T. Rowe Price Retirement I 2030 I		06/30/2023	VARIOUS	211.000	2,741		0	
872797-70-9	T. Rowe Price Retirement I 2035 I		06/30/2023	VARIOUS	2.000	24		0	
872797-80-8	T. Rowe Price Retirement I 2040 I		06/30/2023	VARIOUS	4.000	59		0	
872797-88-1	T. Rowe Price Retirement I 2045 I		06/30/2023	VARIOUS	21.000	301		0	
872797-87-3	T. Rowe Price Retirement I 2050 I		06/30/2023	VARIOUS	0.000	0		0	
872797-86-5	T. Rowe Price Retirement I 2055 I		06/30/2023	VARIOUS	5.000	64		0	
872797-85-7	T. Rowe Price Retirement I 2060 I		06/30/2023	VARIOUS	532.000	7,710		0	
89154X-52-6	Touchstone Mid Cap Growth Inst		06/30/2023	VARIOUS	330.000	9,692		0	
89155T-64-9	Touchstone Mid Cap Institutional		06/30/2023	VARIOUS	90.000	3,721		0	
922908-71-0	Vanguard 500 Index Fund - Admiral		06/30/2023	VARIOUS	49.000	17,181		0	
921943-80-9	Vanguard Developed Markets Index Admiral		06/30/2023	VARIOUS	163.000	2,204		0	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		06/30/2023	VARIOUS	145.000	36,622		0	
921908-87-7	Vanguard Real Estate Index Admiral		06/30/2023	VARIOUS	64.000	7,532		0	
922908-68-6	Vanguard Small Cap Index Fund - Admiral		06/30/2023	VARIOUS	409.000	35,912		0	
921937-60-3	Vanguard Total Bond Market Index Admiral		06/30/2023	VARIOUS	143.000	1,353		0	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		06/30/2023	VARIOUS	685.000	7,406		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						294,704	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,423,660	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,423,660	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,423,660	XXX	0	XXX
6009999999 - Totals						112,108,491	XXX	359,779	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36206M-ZZ-3	GNMA 30 YR GN 415760 7.500% 11/15/25		06/01/2023	Paydown		504	504	498	543	0	(38)	0	(38)	0	504	0	0	0	16	11/15/2025	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		06/01/2023	Paydown		1,590	1,590	1,612	1,721	0	(131)	0	(131)	0	1,590	0	0	0	43	12/15/2028	1.A
36209C-6Y-7	GNMA 30 YR GN 468087 7.000% 07/15/28		06/01/2023	Paydown		1,107	1,107	1,123	1,214	0	(107)	0	(107)	0	1,107	0	0	0	32	07/15/2028	1.A
36209D-JJ-4	GNMA 30 YR GN 468365 6.500% 05/15/29		06/01/2023	Paydown		108	108	108	116	0	(8)	0	(8)	0	108	0	0	0	3	05/15/2029	1.A
36209V-NQ-3	GNMA GN 482899 6.500% 01/15/29		05/01/2023	Paydown		293	293	293	314	0	(22)	0	(22)	0	293	0	0	0	3	01/15/2029	1.A
36210K-VU-6	GNMA 30 YR GN 494827 8.000% 03/15/30		06/01/2023	Paydown		1,112	1,112	1,107	1,193	0	(82)	0	(82)	0	1,112	0	0	0	37	03/15/2030	1.A
36210Y-DP-7	GNMA 30 YR GN 506010 7.500% 10/15/29		06/01/2023	Paydown		1,241	1,241	1,242	1,345	0	(104)	0	(104)	0	1,241	0	0	0	39	10/15/2029	1.A
36211B-LY-8	GNMA 30 YR GN 508043 6.500% 06/15/29		06/01/2023	Paydown		343	343	331	356	0	(14)	0	(14)	0	343	0	0	0	9	06/15/2029	1.A
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		06/01/2023	Paydown		4,080	4,080	4,027	4,050	0	29	0	29	0	4,080	0	0	0	109	12/20/2031	1.A
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		06/01/2023	Paydown		19,026	19,026	19,026	19,026	0	0	0	0	0	19,026	0	0	0	436	03/20/2033	1.A
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		06/01/2023	Paydown		6,103	6,103	6,039	6,072	0	31	0	31	0	6,103	0	0	0	156	09/16/2042	1.A
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.677% 02/16/44		06/01/2023	Paydown		6,153	6,153	5,938	6,080	0	73	0	73	0	6,153	0	0	0	146	02/16/2044	1.A
38378B-TK-5	GNR 2012-53 IO 0.904% 03/16/47		06/01/2023	Paydown		0	0	632	56	0	(56)	0	(56)	0	0	0	0	0	25	03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.873% 08/16/42		06/01/2023	Paydown		0	0	7,564	122	0	(122)	0	(122)	0	0	0	0	0	314	08/16/2042	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.240% 04/20/35		04/20/2023	Redemption 100.0000		17,400	17,400	17,400	17,400	0	0	0	0	0	17,400	0	0	0	391	04/20/2035	1.A
690353-C9-6	DFC 5.150% 01/15/30		04/17/2023	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	36,206	01/15/2030	1.A
690353-M8-7	DFC 5.150% 02/15/28		05/15/2023	Redemption 100.0000		113,889	113,889	113,889	113,889	0	0	0	0	0	113,889	0	0	0	2,668	02/15/2028	1.A
690353-X5-1	DFC AGENCY DEBENTURES 5.310% 08/15/29		05/15/2023	Redemption 100.0000		62,501	62,501	62,501	62,501	0	0	0	0	0	62,501	0	0	0	1,464	08/15/2029	1.A
90376P-AB-7	INT DEV FIN CORP 5.190% 04/20/35		04/20/2023	Redemption 100.0000		52,200	52,200	52,200	52,200	0	0	0	0	0	52,200	0	0	0	1,174	04/20/2035	1.A
0109999999. Subtotal - Bonds - U.S. Governments						393,310	393,310	401,190	393,858	0	(551)	0	(551)	0	393,310	0	0	0	43,271	XXX	XXX
748148-QR-7	PROV OF QUEBEC 7.500% 09/15/29	A	06/21/2023	NATIONAL BANK OF CANADA		317,577	271,000	370,040	321,150	0	(3,122)	0	(3,122)	0	318,028	0	(451)	(451)	15,695	09/15/2029	1.D FE
168863-DP-0	REPUBLIC OF CHILE SOVEREIGN 2.450% 01/31/31	D	05/11/2023	MORGAN STANLEY FIXED INC		888,600	1,000,000	1,011,500	1,009,564	0	(427)	0	(427)	0	1,009,137	0	(120,537)	(120,537)	19,396	01/31/2031	1.F FE
74727P-BA-8	State of Qatar SOVEREIGN 4.000% 03/14/29	D	04/11/2023	DEUTSCHE BANK		5,025,000	5,000,000	4,982,450	4,988,061	0	580	0	580	0	4,988,641	0	36,359	36,359	116,111	03/14/2029	1.D FE
900123-CB-4	REPUBLIC OF TURKEY SOVEREIGN 4.875% 04/16/43	D	05/23/2023	MARKET AXESS		355,620	600,000	450,000	455,311	0	1,324	0	1,324	0	456,636	0	(101,016)	(101,016)	17,794	04/16/2043	4.C FE
91087B-AB-6	UNITED MEXICAN STATES 4.350% 01/15/47	D	04/21/2023	MORGAN STANLEY FIXED INC		805,750	1,000,000	997,350	997,617	0	(23)	0	(23)	0	997,594	0	(191,844)	(191,844)	33,954	01/15/2047	2.B FE
91087B-AQ-3	UNITED MEXICAN STATES SOVEREIGN 4.280% 08/14/41	D	04/21/2023	MORGAN STANLEY FIXED INC		3,610,994	4,362,000	4,195,666	4,195,702	0	1,567	0	1,567	0	4,197,268	0	(586,274)	(586,274)	130,686	08/14/2041	2.B FE
M7S2D9-AA-1	OMAN SOVEREIGN SUKUK SOVEREIGN 4.397% 06/01/24	D	04/12/2023	MARKET AXESS		197,700	200,000	196,750	196,889	0	604	0	604	0	197,493	0	207	207	3,249	06/01/2024	3.C FE
0309999999. Subtotal - Bonds - All Other Governments						11,201,241	12,433,000	12,203,756	12,164,294	0	503	0	503	0	12,164,797	0	(963,556)	(963,556)	336,885	XXX	XXX
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		04/04/2023	FMS Bonds		2,947,220	2,980,000	2,980,000	2,980,000	0	0	0	0	0	2,980,000	0	(32,780)	(32,780)	40,095	12/01/2030	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,947,220	2,980,000	2,980,000	2,980,000	0	0	0	0	0	2,980,000	0	(32,780)	(32,780)	40,095	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2023	Redemption 100.0000		50,942	50,942	50,942	50,942	0	0	0	0	0	50,942	0	0	0	630	07/01/2043	1.B FE
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		06/01/2023	Paydown		1,462	1,462	1,455	1,456	0	6	0	6	0	1,462	0	0	0	33	08/01/2035	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2023	Paydown		1,190	1,190	1,213	1,193	0	(3)	0	(3)	0	1,190	0	0	0	23	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/01/2023	Paydown		9,252	9,252	9,461	9,309	0	(56)	0	(56)	0	9,252	0	0	0	153	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/2023	Paydown		1,867	1,867	1,938	1,889	0	(22)	0	(22)	0	1,867	0	0	0	34	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2023	Paydown		6,093	6,093	6,478	6,245	0	(152)	0	(152)	0	6,093	0	0	0	111	06/01/2025	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2023	Paydown		4,299	4,299	4,570	4,396	0	(97)	0	(97)	0	4,299	0	0	0	79	07/01/2025	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		06/01/2023	Paydown		16,053	16,053	15,762	15,842	0	211	0	211	0	16,053	0	0	0	201	07/01/2033	1.A
31339D-A6-5	FHR FHR 2417 ZX 8.500% 01/15/32		06/01/2023	Paydown		9,622	9,622	10,523	9,997	0	(375)	0	(375)	0	9,622	0	0	0	328	01/15/2032	1.A
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2023	Paydown		156,770	156,770	171,362	163,654	0	(6,884)	0	(6,884)	0	156,770	0	0	0	2,769	01/25/2042	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2023	Paydown		19,034	19,034	18,796	18,927	0	107	0	107	0	19,034	0	0	0	193	02/25/2032	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2023	Paydown		133,454	133,454	113,336	121,881	0	11,573	0	11,573	0	133,454	0	0	0	1,990	01/25/2044	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2023	Paydown		68	68	69	69	0	(1)	0	(1)	0	68	0	0	0	2	10/01/2035	1.A
31374A-HS-2	FNMA FN 308141 8.000% 04/01/25		06/01/2023	Paydown		1,053	1,053	1,047	1,133	0	(80)	0	(80)	0	1,053	0	0	0	35	04/01/2025	1.A
3137A3-A4-1	FHR FHR 3754 KC 3.500% 11/15/25		06/01/2023	Paydown		165,561	165,561	170,605	165,982	0	(422)	0	(422)	0	165,561	0	0	0	2,412	11/15/2025	1.A
3137AV-NC-7	FHR FHR 4116 QZ 2.500% 10/15/41		06/01/2023	Paydown		35,807	35,807	25,291	30,375	0	5,358	0	5,358	0	35,807	0	0	0	198	10/15/2041	1.A
3137BM-7D-2	FHMS FHMS K051 X1 0.634% 09/25/25		06/01/2023	Paydown		0	0	24,583	7,946	0	(7,946)	0	(7,946)	0	0	0	0	0	1,274	09/25/2025	1.A
3137BN-GU-2	FHMS K054 X1 1.291% 01/25/26		06/01/2023	Paydown		0	0	6,122	5,111	0	(5,111)	0	(5,111)	0	0	0	0	0	839	01/25/2026	1.A
3137BP-CR-8	FHMS KW01 X1 1.115% 01/25/26		06/01/2023	Paydown		0	0	34,248	29,881	0	(29,881)	0	(29,881)	0	0	0	0	0	5,316	01/25/2026	1.A
3137BR-QL-2	FHMS FHMS K057 X1 1.299% 07/25/26		06/01/2023	Paydown		0	0	25,504	9,111	0	(9,111)	0	(9,111)	0	0	0	0	0	1,389	07/25/2026	1.A
3137BV-ZA-7	FHMS FHMS K063 X1 0.412% 01/25/27		06/01/2023	Paydown		0	0	31,297	15,132	0	(15,132)	0	(15,132)	0	0	0	0	0	1,666	01/25/2027	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		06/01/2023	Paydown		68,883	68,883	69,980	69,291	0	(409)	0	(409)	0	68,883	0	0	0	1,163	10/15/2047	1.A
3137FT-ZS-9	FHMS K110 X1 1.813% 04/25/30		06/01/2023	Paydown		0	0	3,261	2,751	0	(2,751)	0	(2,751)	0	0	0	0	0	208	04/25/2030	1.A
3137FW-J3-5	FHMR 2020-P003 X 2.894% 08/25/35		05/01/2023	Paydown		0	0	17,393	14,830	0	(14,830)	0	(14,830)	0	0	0	0	0	1,074	08/25/2035	1.A
3137H2-NR-1	FHLMC Multifamil K745ured P 2021-P011 X1 1.786% 09/25/45		06/01/2023	Paydown		0	0	6,911	6,590	0	(6,590)	0	(6,590)	0	0	0	0	0	325	09/25/2045	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2023	Paydown		32,747	32,747	34,385	34,046	0	(1,299)	0	(1,299)	0	32,747	0	0	0	544	09/01/2043	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2023	Paydown		23,913	23,913	23,887	23,879	0	34	0	34	0	23,913	0	0	0	299	08/01/2033	1.A
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		06/01/2023	Paydown		28,134	28,134	28,818	29,001	0	(867)	0	(867)	0	28,134	0	0	0	352	10/01/2045	1.A
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		06/01/2023	Paydown		15,961	15,961	17,461	16,577	0	(616)	0	(616)	0	15,961	0	0	0	550	11/25/2031	1.A
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		06/01/2023	Paydown		6,325	6,325	6,898	6,558	0	(233)	0	(233)	0	6,325	0	0	0	228	11/25/2031	1.A
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		06/01/2023	Paydown		3,387	3,387	3,768	3,554	0	(168)	0	(168)	0	3,387	0	0	0	122	02/25/2032	1.A
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		06/01/2023	Paydown		13,357	13,357	12,145	12,722	0	635	0	635	0	13,357	0	0	0	312	12/25/2032	1.A
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2023	Paydown		35,193	35,193	33,749	34,486	0	708	0	708	0	35,193	0	0	0	841	03/25/2033	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		06/01/2023	Paydown		20,407	20,407	18,488	19,522	0	885	0	885	0	20,407	0	0	0	470	09/15/2032	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		06/01/2023	Paydown		29,073	29,073	27,007	28,116	0	958	0	958	0	29,073	0	0	0	666	12/15/2032	1.A
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2023	Paydown		31,002	31,002	33,695	32,197	0	(1,195)	0	(1,195)	0	31,002	0	0	0	740	08/25/2033	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2023	Paydown		105,833	105,833	102,727	104,416	0	1,417	0	1,417	0	105,833	0	0	0	2,441	03/15/2034	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2023	Paydown		3,113	3,113	2,978	3,092	0	21	0	21	0	3,113	0	0	0	52	11/25/2024	1.A
31398F-YP-0	FNR 2009-93 CH 4.500% 11/25/24		06/01/2023	Paydown		29,016	29,016	29,189	28,936	0	81	0	81	0	29,016	0	0	0	484	11/25/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		06/01/2023	Paydown		18,347	18,347	18,344	18,317	0	30	0	30	0	18,347	0	0	0	350	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2023	Paydown		16,851	16,851	17,730	16,935	0	(85)	0	(85)	0	16,851	0	0	0	277	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2023	Paydown		8,198	8,198	7,844	8,146	0	52	0	52	0	8,198	0	0	0	136	02/25/2025	1.A
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		06/01/2023	Paydown		12,388	12,388	12,179	12,349	0	39	0	39	0	12,388	0	0	0	230	03/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2023	Paydown		3,757	3,757	3,564	3,731	0	26	0	26	0	3,757	0	0	0	61	02/15/2025	1.A
31402L-K9-2	FNMA FN 732120 4.500% 08/01/33		06/01/2023	Paydown		560	560	535	539	0	21	0	21	0	560	0	0	0	11	08/01/2033	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		06/01/2023	Paydown		5,610	5,610	5,698	5,689	0	(80)	0	(80)	0	5,610	0	0	0	129	09/01/2034	1.A
31412S-D3-6	FN FN 933122 5.500% 01/01/38		06/01/2023	Paydown		25,030	25,030	25,413	25,919	0	(888)	0	(888)	0	25,030	0	0	0	671	01/01/2038	1.A
31414E-NX-8	FNMA FN 964006 5.000% 07/01/23		06/01/2023	Paydown		3,609	3,609	3,765	3,618	0	(9)	0	(9)	0	3,609	0	0	0	73	07/01/2023	1.A
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26		06/01/2023	Paydown		43,123	43,123	42,280	42,796	0	326	0	326	0	43,123	0	0	0	539	01/01/2026	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		06/01/2023	Paydown		76,306	76,306	76,234	76,208	0	98	0	98	0	76,306	0	0	0	906	07/01/2033	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2023	Paydown		7,648	7,648	7,712	7,655	0	(7)	0	(7)	0	7,648	0	0	0	129	01/01/2025	1.A
31418B-C4-6	FN FN MA1890 4.000% 05/01/34		06/01/2023	Paydown		72,770	72,770	78,364	78,259	0	(5,489)	0	(5,489)	0	72,770	0	0	0	1,183	05/01/2034	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2023	Paydown		20,329	20,329	20,679	20,424	0	(94)	0	(94)	0	20,329	0	0	0	304	11/01/2025	1.A
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2023	Various		81,000	81,000	81,000	81,000	0	0	0	0	0	81,000	0	0	0	2,695	04/01/2057	1.F FE
63607V-AC-0	NFAGEN GENERAL 3.176% 01/01/36		04/03/2023	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	23,185	01/01/2036	2.B FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/26/2023	Redemption 100.0000		6,144	6,144	6,144	6,144	0	0	0	0	0	6,144	0	0	0	1,625	12/25/2043	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/15/2023	Redemption 100.0000		7,944	7,944	7,944	7,944	0	0	0	0	0	7,944	0	0	0	87	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,478,485	1,478,485	1,622,771	1,566,708	0	(88,297)	0	(88,297)	0	1,478,485	0	0	0	63,137	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2023	Paydown		538	538	464	468	0	70	0	70	0	538	0	0	0	12	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		06/01/2023	Paydown		495	495	397	72	0	423	0	423	0	495	0	0	0	15	12/25/2031	1.A FM
00206R-MH-2	AT&T INC 5.730% 03/25/24		06/12/2023	Call 100.0000		1,125,000	1,125,000	1,124,888	0	0	39	0	39	0	1,124,926	0	74	74	27,955	03/25/2024	2.B FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2023	Paydown		4,123	4,123	4,202	4,157	0	(34)	0	(34)	0	4,123	0	0	0	67	07/25/2045	1.A
00842C-AS-4	ABMT 2015-7 B1 3.646% 10/25/45		06/01/2023	Paydown		93,066	93,066	93,539	93,082	0	(15)	0	(15)	0	93,066	0	0	0	1,505	10/25/2045	1.A
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2023	Paydown		16,332	16,694	14,125	12,704	0	3,628	0	3,628	0	16,332	0	0	0	464	01/25/2037	1.A FM
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2023	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	720	06/15/2028	2.A FE
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		04/15/2023			74,418	74,418	71,518	72,352	0	2,066	0	2,066	0	74,418	0	0	0	1,247	10/15/2029	2.A FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2023	Paydown		658	658	604	604	0	55	0	55	0	658	0	0	0	7	09/25/2035	1.A FM
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		06/15/2023	Maturity		1,100,000	1,100,000	1,095,116	0	0	4,884	0	4,884	0	1,100,000	0	0	0	16,500	06/15/2023	2.C FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	162	07/30/2050	2.C FE
054976-AG-0	Barclays Commerc2022C17 gage S 2022-C17 XA 1.325% 09/15/55		06/01/2023	Paydown		0	0	5,144	4,981	0	(4,981)	0	(4,981)	0	0	0	0	0	295	09/15/2055	1.A FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2023	Paydown		91,010	91,010	93,285	91,312	0	(302)	0	(302)	0	91,010	0	0	0	1,066	03/10/2033	1.A
059469-AF-3	BOAA 2006-7 A6 5.860% 10/25/36		06/01/2023	Paydown		3,227	3,227	1,142	1,058	0	2,169	0	2,169	0	3,227	0	0	0	22	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2023	Paydown		837	837	834	834	0	3	0	3	0	837	0	0	0	19	09/25/2035	1.C FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		05/01/2023	Paydown		129,102	129,102	126,409	127,845	0	1,257	0	1,257	0	129,102	0	0	0	3,082	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2023	Paydown		3,367	3,367	3,204	3,287	0	80	0	80	0	3,367	0	0	0	78	08/25/2035	1.A FM
05950P-AJ-2	BAFC 2006-H 3A2 3.902% 09/20/46		06/01/2023	Paydown		1,060	1,085	921	1,014	0	45	0	45	0	1,060	0	0	0	18	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2023	Paydown		9,619	10,117	8,470	8,853	0	766	0	766	0	9,619	0	0	0	230	09/25/2034	1.A FM
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		06/01/2023	Paydown		115,180	115,180	118,634	115,751	0	(571)	0	(571)	0	115,180	0	0	0	1,648	09/15/2048	1.A
073730-AG-8	BEAM SUNTORY INC 3.250% 06/15/23		06/15/2023	Maturity		750,000	750,000	744,675	0	0	5,325	0	5,325	0	750,000	0	0	0	12,188	06/15/2023	2.B FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		06/01/2023	Paydown		1,153	1,153	945	1,023	0	130	0	130	0	1,153	0	0	0	13	04/25/2037	1.A FM
12515G-AJ-6	CD Commercial Mo2017CD3 rust 2017-CD3 XA 1.115% 02/10/50		06/01/2023	Paydown		0	0	11,263	9,991	0	(9,991)	0	(9,991)	0	0	0	0	0	1,353	02/10/2050	1.B FE
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/25/2023	Paydown		761,697	761,697	746,611	750,442	0	11,254	0	11,254	0	761,697	0	0	0	11,848	04/25/2025	1.A FE
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		06/18/2023	Paydown		99,000	99,000	98,954	98,964	0	36	0	36	0	99,000	0	0	0	858	09/18/2045	1.F FE
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		06/01/2023	Paydown		44,241	44,241	45,566	44,286	0	(46)	0	(46)	0	44,241	0	0	0	663	02/10/2047	1.A
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		06/01/2023	Paydown		255,839	255,839	263,504	256,282	0	(443)	0	(443)	0	255,839	0	0	0	3,890	03/10/2047	1.A
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		06/01/2023	Paydown		157,696	157,696	162,418	157,891	0	(195)	0	(195)	0	157,696	0	0	0	2,378	04/10/2047	1.A
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		04/01/2023	Paydown		55,468	55,468	57,129	55,463	0	4	0	4	0	55,468	0	0	0	702	08/10/2046	1.A
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2023	Paydown		6,745	6,745	1,518	1,430	0	5,315	0	5,315	0	6,745	0	0	0	73	12/25/2036	1.A FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2023	Paydown		25,444	25,444	24,852	25,033	0	411	0	411	0	25,444	0	0	0	388	02/25/2048	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12653T-BY-6	CSMC 2018-J1 B4 3.589% 02/25/48		06/01/2023	Paydown		56,333	56,333	50,154	50,401	0	5,932	0	5,932	0	56,333	0	0	0	851	02/25/2048	1.A
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		06/01/2023	Paydown		356,494	356,494	351,147	0	0	5,347	0	5,347	0	356,494	0	0	0	5,280	06/27/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2023	Paydown		6,259	6,259	5,936	6,097	0	163	0	163	0	6,259	0	0	0	143	02/25/2035	1.B FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2023	Paydown		9,884	9,884	9,702	9,817	0	67	0	67	0	9,884	0	0	0	318	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2023	Paydown		19,590	22,276	20,793	17,304	0	2,286	0	2,286	0	19,590	0	0	0	528	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2023	Paydown		21,503	21,683	19,597	19,596	0	1,906	0	1,906	0	21,503	0	0	0	504	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2023	Paydown		2,544	2,544	2,544	2,544	0	0	0	0	0	2,544	0	0	0	60	05/25/2035	4.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2023	Paydown		4,166	4,569	4,133	3,493	0	672	0	672	0	4,166	0	0	0	97	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2023	Paydown		10,627	10,011	8,727	7,301	0	3,326	0	3,326	0	10,627	0	0	0	308	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2023	Paydown		2,857	7,057	5,934	4,390	0	(1,534)	0	(1,534)	0	2,857	0	0	0	139	10/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2023	Paydown		2,063	1,940	1,817	1,541	0	522	0	522	0	2,063	0	0	0	55	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2023	Paydown		2,553	4,904	3,982	2,453	0	100	0	100	0	2,553	0	0	0	109	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		06/01/2023	Paydown		2,621	2,621	2,404	2,686	0	(64)	0	(64)	0	2,621	0	0	0	44	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		04/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2023	Paydown		1,167	1,167	988	719	0	448	0	448	0	1,167	0	0	0	31	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2023	Paydown		828	829	702	511	0	317	0	317	0	828	0	0	0	22	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2023	Paydown		5,740	5,740	5,714	5,717	0	22	0	22	0	5,740	0	0	0	137	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2023	Paydown		3,901	3,901	3,662	3,808	0	93	0	93	0	3,901	0	0	0	72	06/25/2034	1.A FM
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		06/01/2023	Paydown		305	305	305	305	0	1	0	1	0	305	0	0	0	7	02/18/2035	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		06/01/2023	Paydown		35,811	35,811	35,810	35,450	0	360	0	360	0	35,811	0	0	0	654	06/25/2037	1.A FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2023	Paydown		57,829	57,829	59,563	57,838	0	(9)	0	(9)	0	57,829	0	0	0	638	09/10/2046	1.A
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2023	Paydown		2,787	2,787	2,730	2,761	0	26	0	26	0	2,787	0	0	0	41	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2023	Paydown		9,515	9,515	9,619	9,556	0	(41)	0	(41)	0	9,515	0	0	0	122	06/25/2044	1.A
22536B-AA-0	Credit Acceptanc20203A oan Tr 2020-3A A 1.240% 10/15/29		06/15/2023	Paydown		4,708,671	4,708,671	4,587,644	4,634,426	0	74,245	0	74,245	0	4,708,671	0	0	0	24,018	10/15/2029	1.A FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2023	Paydown		6,924	6,924	6,663	6,765	0	159	0	159	0	6,924	0	0	0	155	06/25/2033	1.F FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2023	Paydown		136,086	136,086	131,749	134,435	0	1,652	0	1,652	0	136,086	0	0	0	3,119	12/25/2034	1.A FM
225470-M6-7	CSMC 2006-3 1A4A 6.968% 04/25/36		06/01/2023	Paydown		1,743	1,743	1,055	1,017	0	725	0	725	0	1,743	0	0	0	8	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		06/25/2023	Paydown		5,617	5,617	2,519	269	0	5,348	0	5,348	0	5,617	0	0	0	22	04/25/2036	1.A FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2023	Redemption 100.0000		20,027	20,027	20,027	20,027	0	0	0	0	0	20,027	0	0	0	353	05/15/2034	1.D PL
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		05/20/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	251	05/20/2049	2.B FE
233063-AW-6	DBJPM 2020-C9 XA 1.824% 09/15/53		06/01/2023	Paydown		0	0	3,104	2,263	0	(2,263)	0	(2,263)	0	0	0	0	0	198	09/15/2053	1.A FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2023	Paydown		2,503	2,542	2,316	2,269	0	234	0	234	0	2,503	0	0	0	48	09/25/2035	1.A FM
251510-ML-4	DBALT 2006-AB1 A3 5.870% 02/25/36		06/01/2023	Paydown		13,583	13,583	12,422	12,513	0	1,070	0	1,070	0	13,583	0	0	0	257	02/25/2036	1.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2023	Paydown		1,637	1,637	1,412	1,332	0	305	0	305	0	1,637	0	0	0	32	07/25/2036	1.A FM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2023	Paydown		20,000	20,000	20,092	20,087	0	(87)	0	(87)	0	20,000	0	0	0	412	07/25/2047	2.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/20/2023	Paydown		1,250	1,250	1,211	1,216	0	34	0	34	0	1,250	0	0	0	30	04/20/2048	2.C FE
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		06/01/2023	Paydown		11,326	11,326	11,326	11,353	0	(27)	0	(27)	0	11,326	0	0	0	208	12/25/2033	1.A FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2023	Paydown		13,849	13,849	13,736	13,797	0	52	0	52	0	13,849	0	0	0	164	06/25/2043	1.A
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2023	Paydown		10,000	10,000	10,294	10,150	0	(150)	0	(150)	0	10,000	0	0	0	255	04/30/2047	2.B FE
35085A-AA-9	486 LESSER STREET TAX 5.200% 02/01/32		05/01/2023	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,620	02/01/2032	1.G FE
359694-AB-2	H.B. FULLER CO. 4.000% 02/15/27		06/14/2023	Various		4,670,170	5,000,000	4,977,550	4,989,464	0	999	0	999	0	4,990,463	0	(320,293)	(320,293)	164,967	02/15/2027	3.C FE
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		06/01/2023	Paydown		2,938	2,938	2,816	2,954	0	(16)	0	(16)	0	2,938	0	0	0	85	12/25/2037	1.E FM
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		04/01/2023	Paydown		38	38	39	38	0	0	0	0	0	38	0	0	0	0	08/10/2046	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35 GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2		06/01/2023	Paydown		4,165	4,165	3,964	4,083	0	82	0	82	0	4,165	0	0	0	96	09/25/2035	1.A FM
36263N-AB-1	2.500% 05/28/52		06/01/2023	Paydown		58,246	58,246	57,218	57,225	0	1,021	0	1,021	0	58,246	0	0	0	645	05/28/2052	1.A
36267V-AL-7	GE HEALTHCARE HLDG LLC 6.377% 11/22/52		06/06/2023	Tax Free Exchange		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	223,195	11/22/2052	2.B FE
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/30/2023	Maturity		2,000,000	2,000,000	1,998,860	1,999,823	0	177	0	177	0	2,000,000	0	0	0	41,250	05/30/2023	2.A FE
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		04/30/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	858	10/30/2052	2.C FE
384637-AA-2	GRAHAM HOLDINGS CO 5.750% 06/01/26		06/06/2023	WELLS FARGO		1,765,544	1,790,000	1,800,069	1,792,608	0	(746)	0	(746)	0	1,791,862	0	(26,318)	(26,318)	53,444	06/01/2026	3.B FE
404119-BN-8	HCA INC 5.000% 03/15/24		04/26/2023	MARKET AXESS		248,883	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(1,118)	(1,118)	7,743	03/15/2024	2.C FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2023	Paydown		262	262	43	1	0	262	0	262	0	262	0	0	0	0	05/25/2036	1.A FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		04/01/2023	Paydown		0	(307)	(253)	(146)	0	146	0	146	0	0	0	0	0	5	02/25/2036	1.A FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2023	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		06/01/2023	Paydown		300	300	293	10	0	289	0	289	0	300	0	0	0	10	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		06/01/2023	Paydown		23,614	23,614	16,765	17,509	0	6,105	0	6,105	0	23,614	0	0	0	662	08/25/2037	1.A FM
465685-AG-0	ITC HOLDINGS CORP 4.050% 07/01/23		06/16/2023	Call 100.0000		900,000	900,000	896,211	0	0	3,332	0	3,332	0	899,543	0	457	457	16,706	07/01/2023	2.B FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.916% 08/15/49		06/01/2023	Paydown		0	0	161,285	62,011	0	(62,011)	0	(62,011)	0	0	0	0	0	10,311	08/15/2049	1.A FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		06/01/2023	Paydown		125,986	125,986	127,245	125,983	0	3	0	3	0	125,986	0	0	0	2,541	01/15/2047	1.A
46649C-BG-7	JP Morgan Mortga20184 2018-4 B3 3.712% 10/25/48		06/01/2023	Paydown		91,397	91,397	81,244	0	0	10,154	0	10,154	0	91,397	0	0	0	1,165	10/25/2048	1.A
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		06/01/2023	Paydown		20,677	20,677	20,968	20,843	0	(165)	0	(165)	0	20,677	0	0	0	315	05/25/2050	1.A
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2023	Paydown		48	48	40	34	0	14	0	14	0	48	0	0	0	1	11/25/2036	3.C FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2023	Paydown		4,603	4,660	3,820	3,444	0	1,159	0	1,159	0	4,603	0	0	0	93	01/25/2037	3.B FM
52522H-AN-2	LXS 2006-8 3A5 2.812% 06/25/36		06/01/2023	Paydown		256	255	240	240	0	15	0	15	0	256	0	0	0	4	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		06/01/2023	Paydown		39	14	11	13	0	26	0	26	0	39	0	0	0	1	12/25/2042	3.A FM
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		06/01/2023	Paydown		665	665	665	562	0	103	0	103	0	665	0	0	0	5	11/25/2035	1.A FM
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		05/18/2023	JEFFERIES & CO		986,100	1,000,000	1,012,740	1,003,954	0	(532)	0	(532)	0	1,003,422	0	(17,322)	(17,322)	21,427	11/15/2025	1.G FE
599808-BE-1	MCMLT 2015-2 M2 3.704% 09/25/57		06/01/2023	Paydown		548,063	548,063	547,378	546,709	0	1,354	0	1,354	0	548,063	0	0	0	8,499	09/25/2057	1.A
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		06/01/2023	Paydown		580,406	580,406	563,676	579,308	0	1,099	0	1,099	0	580,406	0	0	0	7,636	11/25/2058	1.A
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49		06/01/2023	Paydown		460,498	460,498	474,311	463,415	0	(2,917)	0	(2,917)	0	460,498	0	0	0	5,490	11/15/2049	1.A
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		06/01/2023	Paydown		9,096	9,096	5,032	3,257	0	5,839	0	5,839	0	9,096	0	0	0	48	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 1.205% 08/25/36		06/01/2023	Paydown		698	698	180	164	0	534	0	534	0	698	0	0	0	3	08/25/2036	1.A FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2023	Paydown		128,548	128,548	132,402	128,730	0	(182)	0	(182)	0	128,548	0	0	0	1,948	04/15/2047	1.A
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2023	Paydown		17,994	17,994	17,544	17,750	0	244	0	244	0	17,994	0	0	0	236	07/25/2043	1.A
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2023	Paydown		7,286	7,286	6,059	5,823	0	1,463	0	1,463	0	7,286	0	0	0	151	03/25/2047	1.A FM
678858-BW-0	OKLAHOMA GAS & ELECTRIC 0.553% 05/26/23		05/26/2023	Maturity		1,000,000	1,000,000	989,240	0	0	10,760	0	10,760	0	1,000,000	0	0	0	2,765	05/26/2023	1.G FE
68269L-AA-4	OneMain Financia20201A ce Tru 2020-1A A 3.840% 05/14/32		06/14/2023	Paydown		632,882	632,882	631,176	631,038	0	1,844	0	1,844	0	632,882	0	0	0	10,020	05/14/2032	1.A FE
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A 5.500% 02/10/62		05/10/2023	Paydown		10,669	10,669	10,210	0	0	459	0	459	0	10,669	0	0	0	0	02/10/2062	1.A FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		06/14/2023	Taxable Exchange		937,777	1,643,000	1,550,516	1,585,538	0	5,885	0	5,885	0	1,591,423	0	(653,646)	(653,646)	96,255	10/01/2026	5.B FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		06/05/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	241	12/05/2049	2.C FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		05/10/2023	Redemption 100.0000		32,597	32,597	28,100	30,159	0	2,438	0	2,438	0	32,597	0	0	0	970	05/10/2037	1.F FE
74340X-CE-9	PROLOGIS TRUST 4.750% 06/15/33		05/16/2023	CITIGROUP GLOBAL MKTS		4,904,000	5,000,000	4,990,750	0	0	(173)	0	(173)	0	4,990,577	0	(86,577)	(86,577)	31,667	06/15/2033	1.F FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2023	Paydown		39,334	39,334	39,561	39,586	0	(252)	0	(252)	0	39,334	0	0	0	503	12/25/2049	1.A
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2023	Paydown		2,934	4,473	3,742	3,827	0	(893)	0	(893)	0	2,934	0	0	0	119	06/25/2036	3.B FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2023	Paydown		15,389	15,389	15,386	15,388	0	1	0	1	0	15,389	0	0	0	183	10/25/2063	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75281A-AS-8	RANGE RESOURCES CORP 4.875% 05/15/25		06/05/2023	WELLS FARGO		2,465,625	2,500,000	2,325,000	2,440,114	0	10,370	0	10,370	0	2,450,484	0	15,141	15,141	68,385	05/15/2025	3.B FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2023	Paydown		438	438	320	202	0	237	0	237	0	438	0	0	0	11	05/25/2036	1.A FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2023	Paydown		35,689	39,250	35,531	35,714	0	(25)	0	(25)	0	35,689	0	0	0	971	11/25/2035	1.F FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2023	Paydown		1,132	1,340	1,104	1,200	0	(68)	0	(68)	0	1,132	0	0	0	36	03/25/2036	2.B FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		06/01/2023	Paydown		0	(383)	(266)	(133)	0	133	0	133	0	0	0	0	0	3	09/25/2036	1.A FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2023	Paydown		6,689	6,695	4,366	3,426	0	3,262	0	3,262	0	6,689	0	0	0	124	04/25/2036	1.A FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2023	Paydown		3,956	3,956	3,847	3,912	0	45	0	45	0	3,956	0	0	0	58	09/25/2043	1.A
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		06/01/2023	Paydown		74,856	74,856	74,227	74,666	0	190	0	190	0	74,856	0	0	0	1,091	08/25/2047	1.A
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		06/25/2023	Paydown		158,278	158,278	158,270	158,264	0	14	0	14	0	158,278	0	0	0	1,289	09/25/2037	1.A FE
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		06/01/2023	Paydown		11,399	11,399	11,355	11,846	0	(447)	0	(447)	0	11,399	0	0	0	299	11/25/2036	3.C FM
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		05/25/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	287	08/25/2051	2.B FE
877249-AD-4	TAYLOR MORRISON 5.625% 03/01/24		06/02/2023	STIFEL NICHOLAS		632,820	636,000	626,460	633,493	0	877	0	877	0	634,370	0	(1,550)	(1,550)	27,328	03/01/2024	3.C FE
89172Y-AB-6	TPMT 2016-3 A2 3.000% 04/25/56		06/01/2023	Paydown		1,231,555	1,231,555	1,186,911	1,230,067	0	1,488	0	1,488	0	1,231,555	0	0	0	15,026	04/25/2056	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.699% 04/15/52		06/01/2023	Paydown		0	0	31,426	20,352	0	(20,352)	0	(20,352)	0	0	0	0	0	1,818	04/15/2052	1.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2023	Paydown		233,861	233,861	240,865	234,212	0	(351)	0	(351)	0	233,861	0	0	0	3,547	05/15/2047	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2023	Paydown		70,349	70,349	72,456	70,363	0	(14)	0	(14)	0	70,349	0	0	0	1,022	12/15/2046	1.A
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		06/01/2023	Paydown		246,502	246,502	253,883	246,805	0	(303)	0	(303)	0	246,502	0	0	0	3,677	03/15/2047	1.A
939344-AR-8	WMALT 2006-4 3A6 4.609% 05/25/36		06/01/2023	Paydown		9,181	7,587	5,718	6,859	0	2,322	0	2,322	0	9,181	0	0	0	217	05/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.300% 10/25/36		06/01/2023	Paydown		5,306	5,306	2,786	1,726	0	3,580	0	3,580	0	5,306	0	0	0	29	10/25/2036	1.A FM
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		06/01/2023	Paydown		36,655	36,655	36,937	36,660	0	(5)	0	(5)	0	36,655	0	0	0	602	11/25/2048	1.A
95002X-BH-7	WFCM 2020-C57 XA 2.211% 08/15/53		06/01/2023	Paydown		0	0	9,806	8,098	0	(8,098)	0	(8,098)	0	0	0	0	0	615	08/15/2053	1.A FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		06/15/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	255	06/15/2049	2.B FE
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		06/15/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	283	03/15/2052	2.B FE
13607G-RK-2	CANADIAN IMPERIAL BANK 0.950% 06/23/23	A	06/23/2023	Maturity		770,000	770,000	765,280	0	0	4,720	0	4,720	0	770,000	0	0	0	3,658	06/23/2023	1.F FE
66977W-AP-4	NOVA CHEMICALS CORP 5.000% 05/01/25	A	06/02/2023	GOLDMAN SACHS		310,448	318,000	294,150	307,928	0	1,751	0	1,751	0	309,679	0	768	768	9,496	05/01/2025	3.C FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	05/12/2023	Redemption 100.0000		38,462	38,462	32,019	32,732	0	5,730	0	5,730	0	38,462	0	0	0	1,469	02/12/2026	5.C FE
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	05/05/2023	Maturity		1,400,000	1,400,000	1,373,750	889,192	0	15,413	0	15,413	0	1,400,000	0	0	0	3,500	05/05/2023	2.A FE
344419-AC-0	FOMENTO ECONOMICO MEX 3.500% 01/16/50	D	04/01/2023	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	70,000	01/16/2050	2.A FE
60475D-AA-9	MISC CAPITAL TWO LABUAN 3.625% 04/06/25	D	04/06/2023	STANDARD CHARTERED BANK		243,625	250,000	249,818	249,850	0	26	0	26	0	249,876	0	(6,251)	(6,251)	4,657	04/06/2025	2.B FE
65558U-YC-0	NORDEA BANK ABP NEW YORK 5.450% 04/28/23	D	04/28/2023	Maturity		1,950,000	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	0	0	34,022	04/28/2023	1.A FE
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	04/01/2023	Various		21,302	21,302	21,302	21,302	0	0	0	0	0	21,302	0	0	0	622	09/30/2027	1.D FE
77340G-AJ-0	ROCKT 2017-2A AR 6.280% 10/15/29	D	04/15/2023	Paydown		909,006	909,006	909,006	909,006	0	0	0	0	0	909,006	0	0	0	25,054	10/15/2029	1.A FE
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	D	05/11/2023	TD SECURITIES		9,724,689	10,000,000	9,804,850	9,947,001	0	8,031	0	8,031	0	9,955,033	0	(230,344)	(230,344)	180,763	04/07/2025	1.G FE
92979@-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	D	04/23/2023	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	126,097	04/23/2023	2.C
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	D	06/15/2023	Various		215,000	215,000	229,513	215,933	0	(933)	0	(933)	0	215,000	0	0	0	5,896	06/15/2023	2.B FE
G2615@-AB-0	DCC TREAS IRELAN PP 4.040% 04/25/23	D	04/25/2023	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	50,500	04/25/2023	2.B
G9284#-BD-8	VITOL FINANCE PP 4.400% 06/27/23	D	06/27/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,000	06/27/2023	2.B
N4281@-BS-3	KONINKLIJKE VOPAK NV PP 3.740% 06/19/23	D	06/19/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,400	06/19/2023	2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						72,307,845	73,818,231	73,254,662	61,952,533	0	138,132	0	138,132	0	73,634,822	0	(1,326,979)	(1,326,979)	1,590,146	XXX	XXX
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		06/15/2023	Call 100.0000		2,000,000	2,000,000	2,142,500	2,009,305	0	(9,305)	0	(9,305)	0	2,000,000	0	0	0	56,250	06/15/2043	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	2,142,500	2,009,305	0	(9,305)	0	(9,305)	0	2,000,000	0	0	0	56,250	XXX	XXX
2509999997. Total - Bonds - Part 4						90,328,101	93,103,026	92,604,879	81,066,698	0	40,482	0	40,482	0	92,651,414	0	(2,323,315)	(2,323,315)	2,129,784	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						90,328,101	93,103,026	92,604,879	81,066,698	0	40,482	0	40,482	0	92,651,414	0	(2,323,315)	(2,323,315)	2,129,784	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
02079K-10-7	ALPHABET CLASS C		04/25/2023	S. G. COWEN SECURITIES CORP.	6,017.000	635,958		432,066	533,888	(101,822)	0	0	(101,822)	0	432,066	0	203,891	203,891	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						635,958	XXX	432,066	533,888	(101,822)	0	0	(101,822)	0	432,066	0	203,891	203,891	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI		06/29/2023	PRIVATE PLACEMENT	4,295.000	429,500		429,500	429,500	0	0	0	0	0	429,500	0	0	0	40,752		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						429,500	XXX	429,500	429,500	0	0	0	0	0	429,500	0	0	0	40,752	XXX	XXX
024526-77-4	American Beacon Small Cap Value R6		06/30/2023	VARIOUS	1,343.000	30,157		32,687	30,099	2,588	0	0	2,588	0	32,687	0	(2,529)	(2,529)	0		
025076-37-3	American Century Equity Income R6		06/30/2023	VARIOUS	3,362.000	29,663		29,828	29,517	311	0	0	311	0	29,828	0	(165)	(165)	0		
298706-82-1	American Funds EuroPacific Gr R6		06/30/2023	VARIOUS	729.000	38,409		33,642	35,720	(2,077)	0	0	(2,077)	0	33,642	0	4,767	4,767	0		
04314H-56-8	Artisan High Income Institutional		06/30/2023	VARIOUS	15.000	76		84	126	(41)	0	0	(41)	0	84	0	(9)	(9)	0		
057071-85-4	Baird Aggregate Bond Inst		06/30/2023	VARIOUS	1,544.000	15,103		14,602	14,821	(220)	0	0	(220)	0	14,602	0	502	502	0		
207019-70-4	Conestoga Small Cap Institutional		06/30/2023	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
256201-10-4	Dodge & Cox Balanced Fund		06/30/2023	VARIOUS	855.000	81,751		85,506	79,779	5,728	0	0	5,728	0	85,506	0	(3,756)	(3,756)	0		
31635T-10-4	Fidelity Inflation Protected Bond Index		06/30/2023	VARIOUS	1.000	3		3	3	0	0	0	0	0	3	0	0	0	0		
411512-52-8	Harbor Capital Appreciation Retirement		06/30/2023	VARIOUS	3,273.000	244,050		303,741	205,868	97,873	0	0	97,873	0	303,741	0	(59,691)	(59,691)	0		
4812C0-10-0	J P Morgan Core Bond R6		06/30/2023	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
683974-60-4	Oppenheimer Developing Markets I		06/30/2023	VARIOUS	650.000	22,977		24,458	22,716	1,742	0	0	1,742	0	24,458	0	(1,481)	(1,481)	0		
74254U-44-0	Principal Short-Term Income Inst		06/30/2023	VARIOUS	42.000	446		460	482	(22)	0	0	(22)	0	460	0	(14)	(14)	0		
872797-30-3	T. Rowe Price I 2015 I		06/30/2023	VARIOUS	2.000	30		31	29	2	0	0	2	0	31	0	(1)	(1)	0		
779562-20-6	T. Rowe Price New Horizons I		06/30/2023	VARIOUS	833.000	40,730		68,447	38,748	29,699	0	0	29,699	0	68,447	0	(27,717)	(27,717)	0		
872797-84-0	T. Rowe Price Retirement Balanced I		06/30/2023	VARIOUS	2,594.000	28,228		28,767	27,267	1,500	0	0	1,500	0	28,767	0	(539)	(539)	0		
872797-40-2	T. Rowe Price Retirement I 2020 I		06/30/2023	VARIOUS	625.000	7,659		7,227	7,291	(64)	0	0	(64)	0	7,227	0	431	431	0		
872797-50-1	T. Rowe Price Retirement I 2025 I		06/30/2023	VARIOUS	69.000	445		448	863	(415)	0	0	(415)	0	448	0	(3)	(3)	0		
872797-60-0	T. Rowe Price Retirement I 2030 I		06/30/2023	VARIOUS	22.000	128		124	288	(163)	0	0	(163)	0	124	0	4	4	0		
872797-70-9	T. Rowe Price Retirement I 2035 I		06/30/2023	VARIOUS	113.000	1,695		1,765	1,533	233	0	0	233	0	1,765	0	(70)	(70)	0		
872797-80-8	T. Rowe Price Retirement I 2040 I		06/30/2023	VARIOUS	3.000	37		35	38	(3)	0	0	(3)	0	35	0	2	2	0		
872797-88-1	T. Rowe Price Retirement I 2045 I		06/30/2023	VARIOUS	2.000	5		6	30	(25)	0	0	(25)	0	6	0	0	0	0		
872797-87-3	T. Rowe Price Retirement I 2050 I		06/30/2023	VARIOUS	2.000	24		23	22	1	0	0	1	0	23	0	1	1	0		
872797-86-5	T. Rowe Price Retirement I 2055 I		06/30/2023	VARIOUS	1.000	2		2	7	(5)	0	0	(5)	0	2	0	0	0	0		
872797-85-7	T. Rowe Price Retirement I 2060 I		06/30/2023	VARIOUS	38.000	10		11	544	(533)	0	0	(533)	0	11	0	0	0	0		
89154X-52-6	Touchstone Mid Cap Growth Inst		06/30/2023	VARIOUS	1,742.000	53,942		56,606	51,125	5,481	0	0	5,481	0	56,606	0	(2,664)	(2,664)	0		
89155T-64-9	Touchstone Mid Cap Institutional		06/30/2023	VARIOUS	155.000	6,992		6,438	6,446	(8)	0	0	(8)	0	6,438	0	555	555	0		
922908-71-0	Vanguard 500 Index Fund - Admiral		06/30/2023	VARIOUS	650.000	249,548		196,336	230,076	(33,739)	0	0	(33,739)	0	196,336	0	53,211	53,211	0		
921943-80-9	Vanguard Developed Markets Index Admiral		06/30/2023	VARIOUS	121.000	1,537		1,463	1,636	(172)	0	0	(172)	0	1,463	0	74	74	0		
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		06/30/2023	VARIOUS	303.000	77,085		57,025	76,447	(19,423)	0	0	(19,423)	0	57,025	0	20,061	20,061	0		
921908-87-7	Vanguard Real Estate Index Admiral		06/30/2023	VARIOUS	34.000	4,062		4,489	3,935	554	0	0	554	0	4,489	0	(428)	(428)	0		
922908-68-6	Vanguard Small Cap Index Fund - Admiral		06/30/2023	VARIOUS	668.000	59,637		47,070	58,733	(11,663)	0	0	(11,663)	0	47,070	0	12,567	12,567	0		
921937-60-3	Vanguard Total Bond Market Index Admiral		06/30/2023	VARIOUS	11.000	86		97	105	(8)	0	0	(8)	0	97	0	(11)	(11)	0		
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		06/30/2023	VARIOUS	10.000	64		74	107	(33)	0	0	(33)	0	74	0	(9)	(9)	0		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						994,581	XXX	1,001,495	924,401	77,098	0	0	77,098	0	1,001,495	0	(6,912)	(6,912)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,060,039	XXX	1,863,061	1,887,789	(24,724)	0	0	(24,724)	0	1,863,061	0	196,979	196,979	40,752	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,060,039	XXX	1,863,061	1,887,789	(24,724)	0	0	(24,724)	0	1,863,061	0	196,979	196,979	40,752	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,060,039	XXX	1,863,061	1,887,789	(24,724)	0	0	(24,724)	0	1,863,061	0	196,979	196,979	40,752	XXX	XXX
6009999999 - Totals						92,388,140	XXX	94,467,940	82,954,487	(24,724)	40,482	0	15,758	0	94,514,475	0	(2,126,336)	(2,126,336)	2,170,536	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2023	3,917		193.79	36,660			31,803		31,803	16,489						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2023	1,719		194.32	16,132			13,269		13,269	6,789						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	1,542		194.51	14,490			11,691		11,691	5,784						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/25/2023	493		194.6	4,637			3,725		3,725	1,810						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/25/2023	498		194.6	4,443			3,763		3,763	1,829						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	1,387		194.63	12,366			10,585		10,585	5,008						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	2,435		194.63	22,894			18,582		18,582	8,792						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	2,798		193.38	26,130			24,563		24,563	11,442						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	2,472		193.38	21,892			21,703		21,703	10,110						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/25/2020	08/14/2023	2,010		194.51	17,734			15,237		15,237	7,538						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	2,805		195.01	26,365			21,262		21,262	9,761						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	1,200		195.01	10,694			9,096		9,096	4,176						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	2,153		193.65	19,057			18,907		18,907	8,527						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	491		193.65	4,579			4,307		4,307	1,943						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2020	11/14/2023	200		194.75	1,782			1,602		1,602	713						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	2,270		194.75	21,304			18,157		18,157	8,080						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/27/2023	6,759		196.34	60,644			46,702		46,702	20,614						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/27/2023	2,903		196.34	27,474			20,061		20,061	8,855						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	264		196.85	2,376			1,767		1,767	771						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2020	12/14/2023	2,184		196.85	20,726			14,614		14,614	6,378						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	1,687		196.21	15,954			12,197		12,197	5,280						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	337		198.82	3,055			1,924		1,924	775						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	1,735		198.82	16,595			9,908		9,908	3,991						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	424		198.28	3,839			2,605		2,605	1,059						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	1,089		198.28	10,411			6,700		6,700	2,723						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	892		200.65	8,162			4,443		4,443	1,802						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	1,296		200.65	12,506			6,453		6,453	2,617						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	610		198.31	5,796			3,893		3,893	1,593						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	797		198.31	7,173			5,083		5,083	2,079						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2021	03/14/2024	1,189		201.86	10,896			5,493		5,493	2,235						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2024	3,879		201.86	37,506			17,921		17,921	7,292						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	274		201.10	2,640			1,389		1,389	569						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	254		201.10	2,321			1,288		1,288	528						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2021	04/12/2024	2,146		201.74	20,741			10,517		10,517	4,078						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/26/2024	989		201.28	9,035			5,171		5,171	2,027						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/26/2024	1,813		201.28	17,484			9,484		9,484	3,717						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2021	05/14/2024	2,785		201.77	26,976			14,261		14,261	5,599						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2021	05/14/2024	6,686		201.77	61,380			34,231		34,231	13,439						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	1,620		202.44	14,891			7,891		7,891	3,095						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	1,699		202.44	16,478			8,275		8,275	3,246						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	5,481		203.97	53,664			23,898		23,898	9,428						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	1,265		203.97	11,739			5,515		5,515	2,176						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	1,129		203.72	10,419			5,137		5,137	2,032						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	1,183		203.72	11,520			5,383		5,383	2,129						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2021	07/12/2024	2,143		203.88	19,752			10,310		10,310	4,180						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2021	07/14/2023	1,707		203.88	13,676			683		683	(785)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2021	07/12/2024	1,476		203.88	14,358			7,101		7,101	2,879						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/27/2023	771		203.7	6,186			655		655	(92)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/26/2024	722		203.70	6,674			3,565		3,565	1,436						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2021	07/26/2024	4,261		203.7	41,577			21,050		21,050	8,480						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	491		203.62	4,530			2,470		2,470	977						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	2,475		203.62	24,091			12,450		12,450	4,926						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2023	359		203.62	2,876			459		459	68						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	2,859		203.60	27,820			14,550		14,550	5,717						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/25/2023	481		203.6	3,851			722		722	168						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	702		203.6	6,478			3,575		3,575	1,405						0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2021	09/14/2023	4,781		202.69	38,082			10,565		10,565	3,633						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2021	09/13/2024	6,192		202.69	56,852			34,240		34,240	13,312						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	6,784		202.69	65,725			37,514		37,514	14,585						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2023	668		202.14	5,306			1,770		1,770	675						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	970		202.14	9,349			5,634		5,634	2,162						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	717		202.14	6,554			4,168		4,168	1,600						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/11/2024	2,908		201.53	27,894			18,581		18,581	7,211						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2021	10/13/2023	844		201.53	6,703			2,716		2,716	1,105						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2021	10/11/2024	1,370		201.53	12,448			8,751		8,751	3,396						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2021	10/27/2023	104		202.73	821			292		292	114						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	434		202.73	3,934			2,552		2,552	985						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	4,819		202.73	46,114			28,337		28,337	10,940						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	6,056		203.45	58,274			34,093		34,093	13,080						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	138		203.45	1,254			775		775	297						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2023	909		203.45	7,234			2,482		2,482	973						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	113		202.87	1,028			671		671	255						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	158		202.87	1,510			934		934	355						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2023	532		202.87	4,223			1,661		1,661	671						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/13/2024	7,639		200.43	72,110			54,081		54,081	20,089						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/13/2024	244		200.43	2,185			1,731		1,731	643						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/14/2023	1,128		200.43	8,814			5,074		5,074	2,165						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2023	1,463		202.28	11,544			5,414		5,414	2,253						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2024	158		202.28	1,427			990		990	369						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2024	3,253		202.28	30,992			20,362		20,362	7,579						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	608		200.63	5,392			4,439		4,439	1,648						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/12/2024	2,467		200.63	19,157			11,596		11,596	4,614						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	7,571		200.63	70,937			55,269		55,269	20,518						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	97		196.8	834			901		901	322						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	2,556		196.8	23,339			23,846		23,846	8,537						0001

SCHEDULE DB - PART A - SECTION 1

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GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/26/2024	274		196.8	2,084			1,945		1,945	793						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2024	845		199.94	6,490			4,522		4,522	1,834						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2025	4,236		199.94	39,216			32,662		32,662	11,862						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2025	1,731		199.94	15,086			13,342		13,342	4,845						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2025	491		199.62	4,518			3,878		3,878	1,394						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2024	526		199.62	4,022			2,961		2,961	1,210						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2025	1,052		199.62	9,156			8,311		8,311	2,988						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	7,633		202.66	71,007			53,892		53,892	19,465						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2024	3,296		202.66	25,584			15,822		15,822	6,460						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	903		202.66	7,942			6,375		6,375	2,303						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	284		204.38	2,482			1,660		1,660	607						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2024	108		204.38	834			390		390	157						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	2,598		204.38	24,054			15,199		15,199	5,560						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	11,846		202.68	107,325			80,081		80,081	29,023						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2022	04/12/2024	992		202.68	7,558			4,433		4,433	1,716						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/26/2024	2,052		201.23	15,488			10,775		10,775	4,207						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	2,226		201.23	19,981			16,564		16,564	5,922						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2024	457		201.34	3,450			2,431		2,431	955						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	5,622		201.34	50,600			41,830		41,830	14,843						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	129		201.34	1,097			961		961	341						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/23/2024	1,228		201.93	9,300			6,264		6,264	2,456						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	1,783		201.93	16,164			12,836		12,836	4,546						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	9,414		202.25	83,205			66,840		66,840	23,535						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/14/2024	4,583		202.25	34,206			23,376		23,376	9,213						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	445		202.25	3,708			3,159		3,159	1,112						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2024	6,163		201.37	46,165			34,512		34,512	13,681						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2025	1,932		201.37	16,221			14,527		14,527	5,042						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2025	318		201.37	2,829			2,390		2,390	830						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/14/2025	10,323		199.16	91,081			90,433		90,433	31,073						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/12/2024	2,169		199.16	16,027			15,379		15,379	6,160						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/14/2023	3,414		199.16	18,360			10,209		10,209	3,824						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/14/2025	668		199.16	5,559			5,850		5,850	2,010						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	4,765		199.98	42,313			39,982		39,982	13,772						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/26/2024	265		199.98	1,972			1,773		1,773	705						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	1,435		199.98	12,025			12,041		12,041	4,148						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/27/2023	1,575		199.98	8,537			4,363		4,363	1,607						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2023	2,997		198.86	16,152			11,719		11,719	5,125						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2025	11,138		198.86	97,903			99,912		99,912	33,750						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2022	08/14/2024	2,157		198.86	15,916			15,813		15,813	6,170						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2022	08/14/2025	377		198.86	3,128			3,383		3,383	1,143						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2025	615		198.38	5,356			5,676		5,676	1,900						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2024	479		198.38	3,506			3,649		3,649	1,408						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2025	257		198.38	2,111			2,373		2,373	794						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/25/2023	3,176		198.38	16,947			14,037		14,037	6,320						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/12/2025	9,306		197.29	79,499			91,200		91,200	30,059						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	3,117		197.29	16,482			17,051		17,051	7,855						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/13/2024	2,783		197.29	20,093			22,957		22,957	8,654						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	118		195.08	980			1,297		1,297	416						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2022	09/26/2025	2,097		195.08	16,401			23,062		23,062	7,401						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2022	09/27/2023	2,871		195.08	14,952			21,042		21,042	9,818						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2022	09/27/2024	1,117		195.08	7,892			10,706		10,706	3,934						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/14/2025	13,237		195.51	109,990			145,212		145,212	46,860						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/11/2024	1,765		195.51	12,420			17,046		17,046	6,353						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/13/2023	5,631		195.51	29,287			40,434		40,434	18,527						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/14/2025	849		195.51	6,640			9,314		9,314	3,006						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/25/2024	633		195.86	4,476			5,996		5,996	2,222						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	1,675		195.86	13,973			18,086		18,086	5,828						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2023	480		195.86	2,510			3,369		3,369	1,521						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	2,471		195.86	19,408			26,688		26,688	8,600						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	281		195.97	2,217			3,020		3,020	968						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2023	3,638		195.97	19,108			25,759		25,759	11,497						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	4,429		195.97	37,150			47,659		47,659	15,281						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2024	1,286		195.97	9,122			12,113		12,113	4,424						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	158		196.17	1,246			1,686		1,686	539						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/27/2024	632		196.17	4,489			5,891		5,891	2,143						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/27/2023	2,564		196.17	13,480			18,026		18,026	7,949						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	6,586		196.17	55,168			70,274		70,274	22,459						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	3,187		195.82	26,894			34,638		34,638	10,962						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/14/2023	3,478		195.82	18,115			25,770		25,770	11,268						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	889		195.82	7,064			9,659		9,659	3,057						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/13/2024	1,037		195.82	7,369			9,890		9,890	3,545						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2022	12/23/2025	382		193.97	2,997			4,536		4,536	1,404						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/27/2023	1,583		193.97	8,197			14,039		14,039	6,046						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/27/2024	1,258		193.97	8,857			13,422		13,422	4,705						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/23/2025	3,310		193.97	27,606			39,353		39,353	12,180						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2026	459		196		3,672		5,046		5,046	1,374						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2026	4,980		196		42,261		54,726		54,726	12,465						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2025	2,378		196.00		16,962		23,229		23,229	6,266						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/12/2024	4,750		196		24,765		35,768		35,768	11,003						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	4,583		196.36		38,880		49,593		49,593	10,713						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2025	789		196.36		5,642		7,562		7,562	1,920						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/26/2024	1,737		196.36		9,071		12,816		12,816	3,746						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	2,959		196.35		24,809		32,076		32,076	7,267						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2023	02/14/2025	1,258		196.35		8,917		12,089		12,089	3,172						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2023	02/14/2024	4,059		196.35		21,200		30,524		30,524	9,324						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	3,297		195.93		27,326		36,532		36,532	9,206						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2024	2,731		195.93		14,231		21,544		21,544	7,313						0001

SCHEDULE DB - PART A - SECTION 1

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GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2025	1,230		195.93		8,652		12,140		12,140	3,489						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/14/2025	4,724		195.19		33,653		53,188		53,188	19,535						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/13/2026	400		195.19		3,182		4,939		4,939	1,757						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/14/2024	2,659		195.19		13,909		25,473		25,473	11,564						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/13/2026	1,404		195.19		11,864		17,350		17,350	5,486						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2025	2,074		195.3		14,904		21,276		21,276	6,372						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2026	1,408		195.3		12,073		16,109		16,109	4,036						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2026	261		195.30		2,111		2,987		2,987	876						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2023	03/27/2024	5,187		195.3		27,250		43,985		43,985	16,735						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2025	2,416		197.84		17,447		21,986		21,986	4,539						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/12/2024	4,160		197.84		21,892		29,078		29,078	7,186						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2026	1,198		197.84		9,717		12,339		12,339	2,622						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2026	2,760		197.84		23,751		28,426		28,426	4,675						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/27/2026	1,263		197.87		10,875		13,026		13,026	2,151						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/25/2025	339		197.87		2,446		3,081		3,081	636						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/26/2024	2,830		197.87		14,952		19,981		19,981	5,029						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2023	04/27/2026	1,289		197.87		10,455		13,287		13,287	2,832						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2024	4,891		199.14		26,103		31,547		31,547	5,444						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2026	311		199.14		2,554		3,029		3,029	475						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2025	2,265		199.14		16,552		19,205		19,205	2,653						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2026	2,104		199.14		18,310		20,472		20,472	2,162						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2026	1,170		198.37		10,022		10,022		10,022							0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/23/2024	3,483		198.37		18,381		18,381		18,381							0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2025	1,245		198.37		8,991		8,991		8,991							0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2026	560		198.37		4,518		4,518		4,518							0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/12/2026	1,746		202.21		15,108		14,716		14,716	(392)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/12/2026	2,250		202.21		18,337		18,969		18,969	632						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/13/2025	2,982		202.21		21,768		21,232		21,232	(536)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/14/2024	4,876		202.21		26,228		24,966		24,966	(1,262)						0001

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GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/27/2024	2,710		200.72		14,470		16,018		16,018	1,547						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	359		200.72		2,894		3,261		3,261	366						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/27/2025	797		200.72		5,760		6,234		6,234	474						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	1,500		200.72		12,853		13,631		13,631	779						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	168		3,790.38	41,532			47,821		47,821	20,981						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	420		3,790.38	170,662			279,275		279,275	145,117						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	97		3,959.74	18,173			6,492		6,492	4,199						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	2,906		4,519.90	331,211			36,968		36,968	(63,150)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	222		3,863.16	53,233			22,878		22,878	10,421						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	392		3,901.79	148,777			216,964		216,964	118,216						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/19/2022	07/14/2023	10,525		3,863.16	4,532,980			6,234,163		6,234,163	3,347,363						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	60		4,023.61	14,653			1,543		1,543	(386)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	271		4,023.61	111,602			120,284		120,284	66,257						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	558		4,280.15	237,745			120,801		120,801	61,234						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	180		4,280.15	44,255						(627)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	309		4,297.14	74,976						(326)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,020		4,340.11	404,689			170,079		170,079	79,133						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	164		4,404.57	30,080						(44)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	7,575		4,297.14	3,199,950			1,537,368		1,537,368	764,641						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,629		5,027.65	166,574			326		326	(13,324)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	106		4,057.66	26,355			2,289		2,289	(1,527)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	377		4,057.66	158,726			162,374		162,374	85,240						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	185		3,946.01	47,954			35,046		35,046	18,279						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	757		3,946.01	328,460			416,985		416,985	208,443						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	266		3,901.35	68,346			28,397		28,397	13,949						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	2,192		4,564.58	291,678			120,345		120,345	6,103						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,758		3,940.36	718,200			979,527		979,527	488,362						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	178		3,998.88	36,393			12,434		12,434	7,860						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	8,394		3,901.35	3,618,742			4,987,096		4,987,096	2,461,478						0001

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	97		3,647.29	25,534			48,236		48,236	19,980						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	486		3,647.29	209,215			410,917		410,917	182,781						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	9,077		3,583.07	3,901,930			8,302,786		8,302,786	3,561,227						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	1,542		3,618.90	631,973			1,357,159		1,357,159	588,564						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	155		3,672.65	33,508			34,756		34,756	16,129						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	2,551		4,192.19	406,447			895,950		895,950	442,645						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	273		3,583.07	71,626			81,181		81,181	30,936						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	212		3,583.07	55,410			131,529		131,529	53,626						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	569		3,583.07	244,749			520,790		520,790	223,379						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	73		3,807.30	29,207			29,051		29,051	13,570						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	376		3,807.30	169,372			267,147		267,147	121,371						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	294		3,957.25	74,754			87,774		87,774	45,679						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	576		3,957.25	253,338			336,076		336,076	156,893						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,755		4,670.32	238,411			111,765		111,765	9,882						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,483		4,031.65	623,936			768,215		768,215	363,034						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	10,987		3,991.73	4,878,614			6,082,372		6,082,372	2,855,442						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	113		4,124.79	21,250			6,553		6,553	4,254						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	205		3,991.73	52,831			18,849		18,849	11,445						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	36		4,026.12	9,042			8,148		8,148	3,998						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	233		4,026.12	102,253			123,752		123,752	57,731						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	212		3,995.32	53,458			64,912		64,912	33,875						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	474		3,995.32	204,879			270,354		270,354	123,469						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	11,766		3,895.75	5,055,791			7,765,542		7,765,542	3,469,600						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	98		4,025.61	17,858			9,745		9,745	5,918						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	174		3,895.75	43,606			19,171		19,171	9,002						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1,374		3,934.71	559,119			858,860		858,860	387,289						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	3,202		4,558.03	402,933			445,576		445,576	156,394						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	278		3,829.25	116,918			202,104		202,104	87,420						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	77		3,829.25	19,054			36,510		36,510	17,324						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	177		3,999.09		39,504		58,928		58,928	19,424						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	489		3,999.09		192,159		287,872		287,872	95,713						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	2,952		4,678.94		255,390		304,016		304,016	48,626						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	593		4,039.08		218,731		329,943		329,943	111,212						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	12,794		3,999.09		5,025,046		7,554,143		7,554,143	2,529,097						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	211		3,999.09		47,576		19,595		19,595	(27,981)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	111		4,132.39		16,919		9,062		9,062	(7,857)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	97		4,070.56		20,645		26,687		26,687	6,042						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	372		4,070.56		138,988		200,053		200,053	61,065						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	372		4,136.13		150,933		185,166		185,166	34,232						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	174		4,136.13		39,744		45,463		45,463	5,719						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	202		4,147.60		45,417		12,688		12,688	(32,728)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	472		4,189.08		177,344		215,810		215,810	38,466						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	2,031		4,852.69		150,777		125,752		125,752	(25,025)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	95		4,285.72		13,973		4,991		4,991	(8,982)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	7,974		4,147.60		3,195,026		3,905,801		3,905,801	710,775						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	570		3,982.24		226,318		362,032		362,032	135,714						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	125		3,982.24		28,480		51,836		51,836	23,356						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	89		3,919.29		21,175		48,710		48,710	27,535						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	276		3,919.29		107,551		200,986		200,986	93,435						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	1,914		4,553.56		172,072		413,645		413,645	241,573						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	189		3,891.93		45,942		30,509		30,509	(15,433)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	95		4,021.66		16,283		12,897		12,897	(3,386)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	731		3,930.85		263,574		503,984		503,984	240,410						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	9,725		3,891.93		3,735,795		7,030,585		7,030,585	3,294,790						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	81		3,977.53		18,560		38,061		38,061	19,501						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	196		3,977.53		76,385		129,142		129,142	52,756						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2024	79		4,275.56		10,418		6,455		6,455	(3,963)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2024	8,805		4,137.64		3,422,002		4,769,568		4,769,568	1,347,567						0001

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	40		4,841.04		2,643		3,936		3,936	1,293						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2024	1,514		4,841.04		99,717		148,520		148,520	48,803						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	574		4,137.64		222,742		309,449		309,449	86,707						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	247		4,137.64		54,994		86,892		86,892	31,899						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2024	443		4,179.02		160,474		225,633		225,633	65,158						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2024	146		4,137.64		30,506		15,654		15,654	(14,852)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	31		4,135.35		6,806		11,296		11,296	4,490						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	110		4,135.35		42,810		60,507		60,507	17,697						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2024	454		4,124.08		176,891		259,724		259,724	82,833						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2024	301		4,124.08		67,851		123,139		123,139	55,288						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	713		4,177.64		255,678		378,990		378,990	123,312						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	11,131		4,136.28		4,283,100		6,270,974		6,270,974	1,987,874						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	288		4,177.64		55,880		15,198		15,198	(40,682)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	1,841		4,839.45		107,245		211,344		211,344	104,100						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	102		4,205.45		22,711		35,923		35,923	13,212						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	235		4,205.45		91,695		121,800		121,800	30,105						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	751		4,372.59		290,129		305,944		305,944	15,815						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	346		4,372.59		73,883		84,067		84,067	10,184						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	88		4,573.37		11,478		4,525		4,525	(6,953)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	9,058		4,425.84		3,471,759		3,310,728		3,310,728	(161,031)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	718		4,470.10		253,644		239,151		239,151	(14,494)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	1,620		5,178.23		96,102		64,250		64,250	(31,852)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	157		4,425.84		34,020		9,464		9,464	(24,555)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	78		4,378.41		16,400		19,539		19,539	3,139						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	346		4,378.41		133,265		142,301		142,301	9,036						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										36,509,174	28,634,868	0	87,659,121	XXX	87,659,121	33,463,212	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										36,509,174	28,634,868	0	87,659,121	XXX	87,659,121	33,463,212	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,663		-							0						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										36,509,174	28,634,868	0	87,659,121	XXX	87,659,121	33,463,212	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										36,509,174	28,634,868	0	87,659,121	XXX	87,659,121	33,463,212	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	56		3,904.09	(10,224)			(9,612)		(9,612)	(4,694)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	11		3,932.52	(1,865)			(1,581)		(1,581)	(777)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	40		3,942.00	(6,610)			(5,379)		(5,379)	(2,639)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	44		3,885.14	(15,397)			(25,131)		(25,131)	(13,611)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	184		3,894.62	(63,288)			(103,151)		(103,151)	(56,059)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	57		3,875.66	(20,311)			(33,196)		(33,196)	(17,913)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	16		4,017.80	(4,502)			(7,050)		(7,050)	(3,968)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	39		3,856.71	(8,091)			(8,583)		(8,583)	(4,047)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	27		3,904.09	(9,308)			(15,133)		(15,133)	(8,252)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	17		3,885.14	(3,182)			(3,157)		(3,157)	(1,524)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	4		3,866.19	(901)			(938)		(938)	(446)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	36		3,998.85	(10,543)			(16,642)		(16,642)	(9,328)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	55		3,932.52	(17,763)			(28,710)		(28,710)	(15,804)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	355		4,104.61	(95,482)			(124,794)		(124,794)	(71,049)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	2,906		3,940.42	(1,034,053)			(1,497,558)		(1,497,558)	(826,374)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/19/2022	07/14/2023	7,656		4,191.53	(1,977,784)			(2,037,196)		(2,037,196)	(1,144,951)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	38		4,265.03	(10,343)			(8,018)		(8,018)	(4,211)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	2		4,184.55	(304)						11						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	7		4,144.32	(1,238)						63						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	2		4,174.50	(313)						12						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	136		4,134.26	(46,445)			(45,720)		(45,720)	(25,423)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	27		4,174.50	(8,554)			(7,952)		(7,952)	(4,397)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	70		4,154.38	(23,096)			(22,123)		(22,123)	(12,278)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	49		4,295.20	(5,233)						95						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	109		4,569.06	(28,706)			(2,998)		(2,998)	1,249						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	31		4,408.55	(10,786)			(3,475)		(3,475)	(1,281)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	96		4,419.25	(32,836)			(10,021)		(10,021)	(3,471)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	64		4,387.15	(11,535)						102						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	23		4,408.55	(3,920)						32						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	93		4,451.36	(13,890)						100						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	114		4,397.85	(40,425)			(13,710)		(13,710)	(5,329)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	69		4,376.45	(25,249)			(9,420)		(9,420)	(3,981)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	138		4,440.66	(45,430)			(12,322)		(12,322)	(3,617)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	972		4,565.71	(265,106)			(28,476)		(28,476)	10,302						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	5,996		4,662.40	(1,365,471)			(59,056)		(59,056)	111,131						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	UBS Group 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,629		4,383.08	(604,005)			(215,352)		(215,352)	(89,161)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	8		4,331.55	(866)						24						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	32		4,331.55	(8,571)			(5,919)		(5,919)	(2,796)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	12		4,301.12	(3,343)			(2,486)		(2,486)	(1,222)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	60		4,179.39	(10,648)			(1)		(1)	714						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	13		4,138.81	(2,546)			(1)		(1)	225						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	26		4,219.97	(4,050)						206						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	70		4,209.82	(23,110)			(20,286)		(20,286)	(10,567)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	263		4,169.25	(92,748)			(85,972)		(85,972)	(45,188)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	48		4,044.66	(17,898)			(21,845)		(21,845)	(11,119)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	9		4,034.80	(1,939)			(967)		(967)	(453)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	48		4,044.66	(9,709)			(4,506)		(4,506)	(2,030)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	81		4,212.37	(23,214)			(24,736)		(24,736)	(12,566)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	49		4,182.77	(14,880)			(16,369)		(16,369)	(8,361)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	200		4,064.39	(72,811)			(87,922)		(87,922)	(44,861)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	273		4,093.99	(95,118)			(112,630)		(112,630)	(57,628)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	107		4,054.53	(39,584)			(48,059)		(48,059)	(24,492)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	72		4,103.85	(12,527)			(2,806)		(2,806)	(322)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	24		4,153.18	(3,629)			(167)		(167)	394						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	31		4,064.39	(5,978)			(2,332)		(2,332)	(923)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,712		4,154.94	(500,160)			(613,931)		(613,931)	(314,011)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	2,192		3,979.38	(842,530)			(1,140,764)		(1,140,764)	(573,582)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	6,248		4,242.72	(1,567,448)			(1,759,981)		(1,759,981)	(884,624)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	27		3,884.36	(8,086)			(16,613)		(16,613)	(8,037)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	28		3,793.18	(5,186)			(9,954)		(9,954)	(4,591)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	68		3,784.06	(24,006)			(48,714)		(48,714)	(22,672)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	60		3,756.71	(12,133)			(23,421)		(23,421)	(10,546)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	9		3,893.48	(1,241)			(2,257)		(2,257)	(1,094)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	111		3,774.95	(39,674)			(80,401)		(80,401)	(37,277)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	209		3,756.71	(76,456)			(154,536)		(154,536)	(71,125)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	13		3,893.48	(3,903)			(8,023)		(8,023)	(3,892)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	58		3,747.59	(21,453)			(43,296)		(43,296)	(19,858)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	95		3,672.65	(20,208)			(50,772)		(50,772)	(22,170)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	31		3,681.60	(11,666)			(25,645)		(25,645)	(11,318)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	202		3,708.48	(72,563)			(160,595)		(160,595)	(71,408)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	59		3,690.56	(11,954)			(30,287)		(30,287)	(13,402)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	6,589		3,896.59	(1,765,889)			(4,068,226)		(4,068,226)	(1,938,030)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	2,551		3,654.73	(988,588)			(2,158,121)		(2,158,121)	(945,568)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	1,479		3,815.97	(451,678)			(1,025,106)		(1,025,106)	(474,685)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	67		3,798.05	(21,033)			(47,548)		(47,548)	(21,850)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	84		3,663.69	(32,153)			(70,358)		(70,358)	(30,902)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	36		3,645.77	(8,045)			(19,945)		(19,945)	(8,536)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	22		3,717.44	(4,196)			(10,757)		(10,757)	(4,852)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	185		3,672.65	(69,937)			(153,387)		(153,387)	(67,534)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	17		3,912.00	(6,528)			(10,298)		(10,298)	(4,850)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	82		4,035.74	(26,791)			(41,121)		(41,121)	(19,841)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	18		3,921.52	(6,090)			(5,197)		(5,197)	(2,546)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	19		3,902.48	(6,535)			(5,772)		(5,772)	(2,811)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	57		3,940.56	(21,286)			(33,427)		(33,427)	(15,848)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	73		4,092.85	(21,900)			(32,936)		(32,936)	(16,006)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	23		3,892.96	(9,108)			(14,400)		(14,400)	(6,747)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	124		3,902.48	(48,905)			(77,203)		(77,203)	(36,267)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	36		3,873.93	(12,955)			(11,979)		(11,979)	(5,773)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	167		4,075.97	(61,645)			(79,776)		(79,776)	(37,969)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	7		4,254.04	(813)			(261)		(261)	4						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	206		4,075.97	(38,545)			(38,256)		(38,256)	(19,634)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	232		4,066.07	(87,094)			(113,094)		(113,094)	(53,759)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	28		4,046.29	(10,827)			(14,148)		(14,148)	(6,707)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	14		4,026.50	(2,901)			(3,173)		(3,173)	(1,661)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	9		4,066.07	(1,652)			(1,677)		(1,677)	(866)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	7		4,056.18	(2,500)			(3,257)		(3,257)	(1,546)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	17		4,056.18	(3,290)			(3,411)		(3,411)	(1,770)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	46		4,105.65	(16,262)			(20,811)		(20,811)	(9,937)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	42		4,105.65	(7,303)			(6,684)		(6,684)	(3,337)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	96		4,234.26	(27,660)			(33,054)		(33,054)	(15,771)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	9,277		4,341.01	(2,397,163)			(2,416,853)		(2,416,853)	(1,112,664)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,755		4,071.56	(694,797)			(847,626)		(847,626)	(402,796)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,438		4,251.19	(432,985)			(476,585)		(476,585)	(226,601)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	24		4,126.77	(8,943)			(10,598)		(10,598)	(5,004)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	32		4,177.10	(11,128)			(12,884)		(12,884)	(6,096)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	16		4,126.77	(3,132)			(2,220)		(2,220)	(962)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	17		4,116.71	(6,336)			(7,540)		(7,540)	(3,557)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11		4,116.71	(2,194)			(1,615)		(1,615)	(718)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	28		4,156.97	(10,145)			(11,866)		(11,866)	(5,612)						0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	132		4,136.84	(48,724)			(57,501)		(57,501)	(27,169)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	8		4,146.90	(1,482)			(965)		(965)	(392)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	92		4,145.14	(31,633)			(40,836)		(40,836)	(19,000)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	18		4,105.19	(6,659)			(8,694)		(8,694)	(4,032)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	201		4,115.18	(72,048)			(93,817)		(93,817)	(43,550)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	29		4,095.20	(5,627)			(6,244)		(6,244)	(3,215)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	92		4,095.20	(33,899)			(44,373)		(44,373)	(20,557)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	71		4,294.97	(18,747)			(22,660)		(22,660)	(10,439)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	31		4,155.13	(4,959)			(4,865)		(4,865)	(2,381)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	18		4,065.24	(3,799)			(4,400)		(4,400)	(2,289)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	134		4,115.18	(24,367)			(26,122)		(26,122)	(13,307)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	8,601		4,236.63	(2,125,766)			(3,164,142)		(3,164,142)	(1,470,106)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1,337		4,148.97	(386,766)			(588,068)		(588,068)	(273,427)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	3,202		3,973.67	(1,223,590)			(1,891,370)		(1,891,370)	(859,600)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	65		3,972.85	(21,880)			(38,828)		(38,828)	(17,454)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	20		3,905.84	(4,111)			(8,135)		(8,135)	(3,963)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	7		4,173.88	(1,558)			(2,796)		(2,796)	(1,288)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	69		3,982.42	(23,116)			(41,069)		(41,069)	(18,494)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	20		4,106.87	(5,499)			(9,860)		(9,860)	(4,520)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	7		3,924.98	(2,374)			(4,191)		(4,191)	(1,866)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	7		3,953.70	(2,545)			(4,506)		(4,506)	(2,018)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	57		3,944.13	(10,381)			(20,675)		(20,675)	(10,169)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	103		3,944.13	(36,345)			(64,290)		(64,290)	(28,737)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	143		4,089.07		(48,021)		(73,042)		(73,042)	(25,021)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	2,952		4,079.07		(1,008,798)		(1,542,105)		(1,542,105)	(533,306)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	56		4,099.07		(9,165)		(13,459)		(13,459)	(4,295)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	10		4,129.06		(2,981)		(4,543)		(4,543)	(1,562)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	70		4,359.01		(4,100)		(2,882)		(2,882)	1,219						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	29		4,199.04		(7,931)		(12,111)		(12,111)	(4,180)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	31		4,079.07		(5,422)		(8,045)		(8,045)	(2,622)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	112		4,359.01		(22,162)		(33,373)		(33,373)	(11,211)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	532		4,259.03		(130,418)		(200,368)		(200,368)	(69,950)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	13		4,109.06		(1,991)		(2,905)		(2,905)	(915)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	8		4,179.05		(1,004)		(1,368)		(1,368)	(364)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	67		4,099.07		(21,991)		(33,472)		(33,472)	(11,481)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	9,902		4,349.01		(1,999,485)		(3,045,607)		(3,045,607)	(1,046,122)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	85		4,209.04		(22,934)		(35,017)		(35,017)	(12,083)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	45		4,079.07		(15,312)		(23,275)		(23,275)	(7,963)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	33		4,223.21		(4,051)		(4,692)		(4,692)	(641)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	24		4,141.79		(4,046)		(5,155)		(5,155)	(1,109)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	40		4,182.50		(5,783)		(7,091)		(7,091)	(1,309)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	15		4,182.50		(4,434)		(6,574)		(6,574)	(2,140)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	38		4,162.15		(11,759)		(17,380)		(17,380)	(5,621)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	55		4,202.85		(15,900)		(23,650)		(23,650)	(7,750)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	230		4,172.32		(70,699)		(104,654)		(104,654)	(33,956)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	34		4,151.97		(10,891)		(16,071)		(16,071)	(5,180)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	9		4,218.85		(3,303)		(4,081)		(4,081)	(777)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	33		4,291.23		(10,105)		(12,417)		(12,417)	(2,313)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	14		4,239.53		(2,252)		(2,393)		(2,393)	(142)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	26		4,260.21		(8,342)		(10,279)		(10,279)	(1,937)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	17		4,208.51		(3,139)		(3,469)		(3,469)	(329)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	47		4,342.94		(5,324)		(4,523)		(4,523)	800						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	62		4,260.21		(9,520)		(9,802)		(9,802)	(282)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	33		4,301.58		(4,402)		(4,183)		(4,183)	219						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	91		4,249.87		(30,155)		(37,175)		(37,175)	(7,020)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	61		4,239.53		(20,752)		(25,596)		(25,596)	(4,845)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	21		4,456.68		(4,532)		(5,283)		(5,283)	(751)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	131		4,363.62		(34,776)		(42,159)		(42,159)	(7,383)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	436		4,417.19		(104,806)		(123,425)		(123,425)	(18,619)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	2,031		4,230.55		(703,376)		(862,129)		(862,129)	(158,753)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	5,980		4,520.88		(1,126,106)		(1,274,652)		(1,274,652)	(148,546)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	32		4,061.88		(11,140)		(18,417)		(18,417)	(7,277)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	26		4,061.88		(4,615)		(8,903)		(8,903)	(4,288)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	227		4,131.57		(68,871)		(116,179)		(116,179)	(47,308)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	59		4,201.26		(15,462)		(26,719)		(26,719)	(11,257)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	21		4,270.95		(4,755)		(8,412)		(8,412)	(3,656)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	225		4,091.75		(73,250)		(122,144)		(122,144)	(48,894)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	7		4,101.71		(2,173)		(3,634)		(3,634)	(1,461)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	99		4,101.71		(15,516)		(30,495)		(30,495)	(14,980)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	8		3,997.68		(2,672)		(5,234)		(5,234)	(2,562)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	63		4,027.07		(20,123)		(39,992)		(39,992)	(19,869)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	36		4,046.67		(11,139)		(22,338)		(22,338)	(11,199)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	25		4,027.07		(4,307)		(11,291)		(11,291)	(6,984)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	43		4,017.27		(13,994)		(27,658)		(27,658)	(13,663)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	7		4,066.26		(998)		(2,729)		(2,729)	(1,731)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	8		4,223.03		(663)		(2,173)		(2,173)	(1,510)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	13		4,183.84		(2,935)		(6,370)		(6,370)	(3,435)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	76		4,007.47		(25,186)		(49,521)		(49,521)	(24,336)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	38		4,017.27		(6,720)		(17,446)		(17,446)	(10,726)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	11		3,987.88		(2,152)		(5,420)		(5,420)	(3,268)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	10		4,125.05		(2,580)		(5,399)		(5,399)	(2,819)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	29		4,223.03		(6,138)		(13,689)		(13,689)	(7,552)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	643		4,144.91		(151,371)		(330,255)		(330,255)	(178,884)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	7,899		4,251.93		(1,438,740)		(3,407,229)		(3,407,229)	(1,968,490)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	1,914		3,969.77		(636,924)		(1,257,625)		(1,257,625)	(620,701)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	8		4,186.35		(2,051)		(3,818)		(3,818)	(1,767)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	72		4,076.97		(23,273)		(41,327)		(41,327)	(18,054)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	16		4,246.01		(3,727)		(7,160)		(7,160)	(3,432)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	32		4,126.69		(4,547)		(10,882)		(10,882)	(6,336)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	16		4,236.07		(1,468)		(3,960)		(3,960)	(2,492)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	46		4,067.02		(15,047)		(26,617)		(26,617)	(11,570)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	13		4,086.91		(2,077)		(4,779)		(4,779)	(2,702)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	16		4,057.08		(5,500)		(9,689)		(9,689)	(4,189)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	20		4,047.14		(3,651)		(8,099)		(8,099)	(4,449)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	39		4,106.80		(11,906)		(21,402)		(21,402)	(9,497)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	7,291		4,530.72		(1,222,432)		(1,841,936)		(1,841,936)	(619,504)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	91		4,241.08		(29,245)		(41,968)		(41,968)	(12,723)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	10		4,272.11		(1,406)		(2,383)		(2,383)	(977)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	284		4,230.74		(93,060)		(133,213)		(133,213)	(40,153)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	47		4,261.77		(6,871)		(11,603)		(11,603)	(4,732)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	1,554		4,220.39		(518,016)		(743,105)		(743,105)	(225,089)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	49		4,272.11		(14,924)		(21,585)		(21,585)	(6,661)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	10		4,251.43		(3,043)		(4,381)		(4,381)	(1,337)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	139		4,354.87		(35,573)		(52,262)		(52,262)	(16,689)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	122		4,241.08		(19,255)		(32,270)		(32,270)	(13,015)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	14		4,251.43		(2,179)		(3,666)		(3,666)	(1,487)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	47		4,303.15		(5,980)		(10,240)		(10,240)	(4,261)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	7		4,406.59		(587)		(1,020)		(1,020)	(433)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	403		4,406.59		(91,970)		(136,167)		(136,167)	(44,197)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	31		4,373.13		(2,709)		(5,514)		(5,514)	(2,805)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	110		4,342.12		(28,655)		(43,519)		(43,519)	(14,864)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	158		4,206.56		(26,845)		(53,830)		(53,830)	(26,985)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	159		4,330.28		(41,539)		(66,682)		(66,682)	(25,143)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	295		4,237.49		(92,597)		(143,287)		(143,287)	(50,690)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	143		4,268.42		(19,378)		(41,603)		(41,603)	(22,225)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	713		4,405.14		(157,690)		(257,332)		(257,332)	(99,642)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	1,841		4,219.01		(605,133)		(921,890)		(921,890)	(316,757)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	9,290		4,529.23		(1,483,163)		(2,550,269)		(2,550,269)	(1,067,106)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	102		4,331.61		(14,466)		(25,851)		(25,851)	(11,385)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	235		4,352.64		(68,964)		(96,403)		(96,403)	(27,439)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	66		4,580.29		(6,148)		(7,326)		(7,326)	(1,178)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	277		4,470.97		(87,991)		(92,132)		(92,132)	(4,141)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	142		4,503.77		(18,382)		(21,928)		(21,928)	(3,546)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	110		4,613.08		(25,536)		(26,838)		(26,838)	(1,302)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	138		4,460.04		(21,165)		(25,123)		(25,123)	(3,957)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	112		4,525.63		(31,768)		(33,331)		(33,331)	(1,563)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	251		4,492.84		(76,271)		(79,846)		(79,846)	(3,575)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	628		4,713.52		(128,325)		(118,596)		(118,596)	9,729						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	1,620		4,514.36		(519,198)		(492,387)		(492,387)	26,811						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	7,528		4,857.36		(1,042,875)		(929,058)		(929,058)	113,818						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	181		4,498.82		(54,834)		(58,440)		(58,440)	(3,606)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	78		4,509.76		(9,772)		(12,699)		(12,699)	(2,927)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	164		4,608.28		(39,026)		(41,972)		(41,972)	(2,946)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(20,908,832)	(14,742,810)	0	(49,499,290)	XXX	(49,499,290)	(20,613,902)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(20,908,832)	(14,742,810)	0	(49,499,290)	XXX	(49,499,290)	(20,613,902)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(20,908,832)	(14,742,810)	0	(49,499,290)	XXX	(49,499,290)	(20,613,902)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(20,908,832)	(14,742,810)	0	(49,499,290)	XXX	(49,499,290)	(20,613,902)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										15,600,342	13,892,058	0	38,159,831	XXX	38,159,831	12,849,310	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										15,600,342	13,892,058	0	38,159,831	XXX	38,159,831	12,849,310	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	14,040,000		51,752,457	(31,620,988)	6,091,469	51,752,457	(31,620,988)	6,091,469		
UBS Group 549300SZJ9VS8SGXAN81	Y	Y			1,707,773	(302,884)	1,404,889	1,707,773	(302,884)	1,404,889		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	2,750,000		3,480,558		730,558	3,480,558		730,558		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y			296,198	(232,333)	63,865	296,198	(232,333)	63,865		
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	12,760,000		30,422,135	(17,343,085)	319,050	30,422,135	(17,343,085)	319,050		
0299999999. Total NAIC 1 Designation			29,550,000	0	87,659,121	(49,499,290)	8,609,831	87,659,121	(49,499,290)	8,609,831	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			29,550,000	0	87,659,121	(49,499,290)	8,609,831	87,659,121	(49,499,290)	8,609,831	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					87,659,121	(49,499,290)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	Cash	14,040,000	14,040,000	XXX		V
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	2,750,000	2,750,000	XXX		V
Wells Fargo PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	12,760,000	12,760,000	XXX		V
0299999999 - Total				29,550,000	29,550,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.E	15,039,114	15,039,114	07/03/2023
000000-00-0	Short term investment from reverse repo program		1.G	107,564	107,564	07/03/2023
000000-00-0	Short term investment from reverse repo program		2.A	123,210	123,210	07/03/2023
000000-00-0	Short term investment from reverse repo program		2.B	12,500,000	12,500,000	07/03/2023
000000-00-0	Short term investment from reverse repo program		2.C	13,694,832	13,694,832	07/03/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				41,464,720	41,464,720	XXX
9999999999 - Totals				41,464,720	41,464,720	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 36,901,674 Book/Adjusted Carrying Value $ 36,901,674
2. Average balance for the year Fair Value $ 102,897,895 Book/Adjusted Carrying Value $ 102,897,895
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 15,146,678 NAIC 2 $ 26,318,042 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-5H-6	DFC AGENCY DEBENTURES		1.A	1,342,950	1,342,950	04/20/2035
690353-C9-6	DFC		1.A	2,852,830	2,852,830	01/15/2030
690353-M8-7	DFC		1.A	2,163,889	2,163,889	02/15/2028
690353-X5-1	DFC AGENCY DEBENTURES		1.A	1,562,499	1,562,499	08/15/2029
90376P-AB-7	INT DEV FIN CORP		1.A	4,028,850	4,028,850	04/20/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				11,951,018	11,951,018	XXX
0109999999. Total - U.S. Government Bonds				11,951,018	11,951,018	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		1.G FE	3,600,000	3,600,000	03/01/2057
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	800,000	800,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,000,000	1,000,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	600,000	600,000	12/31/2023
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	650,000	650,000	07/01/2041
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				6,650,000	6,650,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				6,650,000	6,650,000	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,000,000	3,000,000	04/01/2035
06053F-AA-7	BANK OF AMERICA CORP		1.G FE	299,737	299,720	07/24/2023
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	2,487,584	2,500,000	01/12/2024
06417M-C4-5	BANK OF NOVA SCO		1.A FE	1,998,546	2,000,000	08/08/2023
12594K-AA-0	CNH INDUSTRIAL NV		2.B FE	1,098,240	1,098,170	08/15/2023
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	500,000	500,000	09/01/2061
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	1,084,105	1,088,504	01/25/2024
35085A-AA-9	486 LESSER STREET TAX		1.G FE	1,025,000	1,025,000	02/01/2032
35087M-AA-1	412 MADISON LLC		1.B FE	1,500,000	1,500,000	06/01/2062
40435R-QG-9	HSBC BANK USA NA		1.A FE	3,590,524	3,600,000	01/19/2024
46655F-AA-5	JMA-RM LLC		1.B FE	410,000	410,000	03/01/2072
50247V-AA-7	LYB INTL FINANCE BV		2.B FE	449,660	449,658	07/15/2023
526107-AD-9	LENNOX INTERNATIONAL INC		2.B FE	197,693	197,961	11/15/2023
617446-8W-2	MORGAN STANLEY		1.E FE	999,063	999,482	01/25/2024
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	1,499,558	1,500,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	1,500,200	1,500,000	06/16/2025
775109-AY-7	ROGERS COMMUNICATIONS		2.C FE	875,982	876,107	10/01/2023
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	1,992,077	1,997,699	07/29/2024
85207U-AF-2	SPRINT CORP		2.B FE	902,731	903,042	09/15/2023
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	1,799,901	1,800,000	01/18/2024
928668-BJ-0	VOLKSWAGEN GROUP AMERICA		2.A FE	2,079,495	2,082,152	11/22/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				29,290,096	29,327,495	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				29,290,096	29,327,495	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				41,241,114	41,278,513	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				6,650,000	6,650,000	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				47,891,114	47,928,513	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AT&T CP		2.A	2,623,478	2,623,478	10/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				2,623,478	2,623,478	XXX
000000-00-0	Key Bank Money Market Account			1,500,000	1,500,000	
000000-00-0	Huntington Bank Money Market Account			1,500,000	1,500,000	
000000-00-0	Fifth Third Money Market Account			4,500,000	4,500,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				7,500,000	7,500,000	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			61,549	61,549	
	MONTANA-DAKOTA UTILITIES CP		2.A	899,281	899,281	07/05/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				960,830	960,830	XXX
9999999999 - Totals				58,975,422	59,012,821	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 170,714 Book/Adjusted Carrying Value $ 168,798
2. Average balance for the year Fair Value $ 59,123,752 Book/Adjusted Carrying Value $ 58,991,436

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	(8,169,937)	21,321,726	311,547	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	406,327	406,327	406,327	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	(214,625)	563,019	279,339	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	3,474,010	7,985,784	7,600,079	XXX
NORTHERN TRUST	CHICAGO, IL		0.000	0	0	293,689	269,176	267,688	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(6,777,557)	(10,714,904)	(8,730,437)	XXX
US BANK	CINCINNATI, OH		0.000	0	0	896,944	(851,886)	93,488	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	189,649	205,697	186,328	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(9,901,499)	19,184,940	414,360	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(9,901,499)	19,184,940	414,360	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(9,901,499)	19,184,940	414,360	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	MONTANA-DAKOTA UTILITIES CP		06/30/2023	5.750	07/05/2023	899,281	144	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						899,281	144	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						899,281	144	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						899,281	144	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						899,281	144	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2023	0.045		25,000	0	481
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	481
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/30/2023	0.046		63,227	0	290
922906-30-0	Vanguard Federal Money Market Inv		06/30/2023	0.000		4,013,400	0	90,533
8309999999. Subtotal - All Other Money Market Mutual Funds						4,076,627	0	90,823
8609999999 - Total Cash Equivalents						5,000,908	144	91,304